



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 09/12/2013

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	10.32950	10.32950		10.33230	10.33230		14.75	41,669,203.00	4,034	391,940.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,929.50000	2.92950	2,932.30000	2.93230	27.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.00000	0.00000	0.00000	0.00000	27.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,329.50000	2.32950	2,332.30000	2.33230	46.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.00000	0.00000	0.00000	0.000	46.56	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,579.50610	1.57951	1,582.30000	1.58230	41.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	0.00610	0.00001	0.00000	0.00000	41.36	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,429.50640	1.42951	1,432.30000	1.43230	37.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	0.00640	0.00001	0.00000	0.00000	37.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,401.60650	1.40161	1,404.40000	1.40440	36.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	0.00650	0.00001	0.00000	0.00000	36.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,351.60650	1.35161	1,354.40000	1.35440	35.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	0.00650	0.00001	0.00000	0.00000	35.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,329.50660	1.32951	1,332.30000	1.33230	34.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	0.00660	0.00001	0.00000	0.00000	34.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,301.60660	1.30161	1,304.40010	1.30440	34.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	0.00660	0.00001	0.00010	0.00000	34.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	1,229.50670	1.22951	1,232.30030	1.23230	32.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	0.00670	0.00001	0.00030	0.00000	32.24	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,129.50680	1.12951	1,132.30220	1.13230	29.64	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	0.00680	0.00001	0.00220	0.00000	29.64	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	929.52170	0.92952	932.32090	0.93232	26.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	0.02170	0.00002	0.02090	0.00002	26.34	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	829.54840	0.82955	832.35250	0.83235	25.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	0.04840	0.00005	0.05250	0.00005	25.01	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	779.57280	0.77957	782.38350	0.78238	24.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	0.07280	0.00007	0.08350	0.00008	24.34	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Call	739.60150	0.73960	742.42110	0.74242	23.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Put	0.10150	0.00010	0.12110	0.00012	23.81	0.00	0	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	729.61040	0.72961	732.43290	0.73243	23.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	0.11040	0.00011	0.13290	0.00013	23.68	0.00	0	24,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	639.73680	0.63974	642.60670	0.64261	22.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	0.23680	0.00024	0.30670	0.00031	22.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	629.75800	0.62976	632.63660	0.63264	22.35	0.00	0	0.00

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	0.25800	0.00026	0.33660	0.00034	0.258	22.35	0.00	0	400.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Call	589.86480	0.58986	592.78770	0.59279	589.865	21.81	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Put	0.36480	0.00036	0.48770	0.00049	0.365	21.81	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Call	579.89800	0.57990	582.83500	0.58283	579.898	21.68	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Put	0.39800	0.00040	0.53500	0.00054	0.398	21.68	0.00	0	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Call	530.11690	0.53012	533.14880	0.53315	530.117	21.02	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Put	0.61690	0.00062	0.84880	0.00085	0.617	21.02	0.00	0	21,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Call	480.47380	0.48047	483.71140	0.48371	480.474	20.39	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Put	0.97380	0.00097	1.41140	0.00141	0.974	20.39	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Call	431.03950	0.43104	434.61610	0.43462	431.039	19.76	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Put	1.53950	0.00154	2.31610	0.00232	1.539	19.76	0.00	0	4,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Call	372.16730	0.37217	376.41340	0.37641	372.167	19.01	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Put	2.66730	0.00267	4.11340	0.00411	2.667	19.01	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Call	333.34240	0.33334	338.25320	0.33825	333.342	18.51	0.00	0	26,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Put	3.84240	0.00384	5.95320	0.00595	3.842	18.51	0.00	0	5,300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Put	9.45140	0.00945	14.24600	0.01425	9.451	17.25	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Call	238.95140	0.23895	246.54600	0.24655	238.951	17.25	0.00	0	250.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Call	202.93120	0.20293	212.04370	0.21204	202.931	16.75	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Put	13.43120	0.01343	19.74370	0.01974	13.431	16.75	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Call	194.14860	0.19415	203.67570	0.20368	194.149	16.63	0.00	0	4,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Put	14.64860	0.01465	21.37570	0.02138	14.649	16.63	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.19	Call	160.11970	0.16012	171.40510	0.17141	160.120	16.13	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.19	Put	20.61970	0.02062	29.10510	0.02911	20.620	16.13	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Call	151.92690	0.15193	163.66730	0.16367	151.927	16.00	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Put	22.42690	0.02243	31.36730	0.03137	22.427	16.00	0.00	0	1,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Call	143.87720	0.14388	156.07390	0.15607	143.877	15.88	0.00	0	21,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Put	24.37720	0.02438	33.77390	0.03377	24.377	15.88	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Call	113.28530	0.11329	127.25440	0.12725	113.285	15.37	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Put	33.78530	0.03379	44.95440	0.04495	33.785	15.37	0.00	0	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Call	99.08460	0.09908	113.85760	0.11386	99.085	15.12	0.00	0	750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Put	39.58460	0.03958	51.55760	0.05156	39.585	15.12	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Call	79.36290	0.07936	95.14530	0.09515	79.363	14.75	0.00	0	5,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Put	49.86290	0.04986	62.84530	0.06285	49.863	14.75	0.00	0	50,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.35	Call	56.04600	0.05605	0.00000	0.00000	56.046	15.24	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.35	Put	76.54600	0.07655	0.00000	0.00000	76.546	15.24	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Call	52.10660	0.05211	68.64090	0.06864	52.107	15.33	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Put	82.60660	0.08261	96.34090	0.09634	82.607	15.33	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Call	38.54140	0.03854	54.73850	0.05474	38.541	15.72	0.00	0	20,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Put	109.04140	0.10904	122.43850	0.12244	109.041	15.72	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Call	20.22960	0.02023	34.32070	0.03432	20.230	16.51	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Put	170.72960	0.17073	182.02070	0.18202	170.730	16.51	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.50	Call	17.09630	0.01710	30.47960	0.03048	17.096	16.70	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.50	Put	187.59630	0.18760	198.17960	0.19818	187.596	16.70	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Call	15.70270	0.01570	28.71820	0.02872	15.703	16.80	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Put	196.20270	0.19620	206.41820	0.20642	196.203	16.80	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Call	11.11620	0.01112	22.61320	0.02261	11.116	17.19	0.00	0	6.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Put	231.61620	0.23162	240.31320	0.24031	231.616	17.19	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Call	10.18460	0.01018	21.29880	0.02130	10.185	17.29	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Put	240.68460	0.24068	248.99880	0.24900	240.685	17.29	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Call	7.14860	0.00715	16.76040	0.01676	7.149	17.68	0.00	0	25,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Put	277.64860	0.27765	284.46040	0.28446	277.649	17.68	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.65	Call	4.56150	0.00456	12.43180	0.01243	4.561	18.17	0.00	0	22,700.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.65	Put	325.06150	0.32506	330.13180	0.33013	325.062	18.17	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Call	2.89690	0.00290	9.24210	0.00924	2.897	18.65	0.00	0	650.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Put	373.39690	0.37340	376.94210	0.37694	373.397	18.65	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.80	Call	1.16410	0.00116	5.16360	0.00516	1.164	19.63	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.80	Put	471.66410	0.47166	472.86360	0.47286	471.664	19.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	0.88680		0.00089		3.92580	0.00393	0.887	20.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	511.38680		0.51139	511.62580	0.51163	511.387	20.26	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	0.53120		0.00053	2.25800	0.00226	0.531	21.53	0.00	0	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	591.03120		0.59103	589.95800	0.58996	591.031	21.53	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	0.33150		0.00033	1.29410	0.00129	0.331	22.79	0.00	0	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	670.83150		0.67083	668.99410	0.66899	670.831	22.79	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	0.15180		0.00015	0.45620	0.00046	0.152	25.16	0.00	0	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	820.65180		0.82065	818.15620	0.81816	820.652	25.16	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	0.12020		0.00012	0.32320	0.00032	0.120	25.95	0.00	0	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	870.62020		0.87062	868.02320	0.86802	870.620	25.95	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	0.06430		0.00006	0.11670	0.00012	0.064	28.31	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,020.56430		1.02056	1,017.81670	1.01782	1,020.564	28.31	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	0.03440		0.00003	0.05690	0.00006	0.034	30.47	0.00	0	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,170.53440		1.17053	1,167.75690	1.16776	1,170.534	30.47	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	0.01700		0.00002	0.02430	0.00002	0.017	33.34	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,370.51700		1.37052	1,367.72430	1.36772	1,370.517	33.34	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	0.00740		0.00001	0.00830	0.00001	0.007	37.65	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,670.50740		1.67051	1,667.70830	1.66771	1,670.507	37.65	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	0.00360		0.00000	0.00310	0.00000	0.004	42.69	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,020.50360		2.02050	2,017.70310	2.01770	2,020.504	42.69	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	0.00920		0.00001	0.00780	0.00001	0.009	47.81	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,170.50920		2.17051	2,167.70780	2.16771	2,170.509	47.81	0.00	0	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.34420		10.34420	10.34740	10.34740		13.90	0.00	0	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	795.13090		0.79513	798.65340	0.79865	795.131	17.07	0.00	0	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	0.93090		0.00093	1.25340	0.00125	0.931	17.07	0.00	0	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	755.32090		0.75532	758.91230	0.75891	755.321	16.66	0.00	0	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	1.12090		0.00112	1.51230	0.00151	1.121	16.66	0.00	0	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	745.37480		0.74537	748.98570	0.74899	745.375	16.56	0.00	0	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	1.17480		0.00117	1.58570	0.00159	1.175	16.56	0.00	0	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	735.43170		0.73543	739.06300	0.73906	735.432	16.46	0.00	0	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	1.23170		0.00123	1.66300	0.00166	1.232	16.46	0.00	0	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Call	273.63800		0.27364	282.91930	0.28292	273.638	13.96	0.00	0	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Put	29.43800		0.02944	35.51930	0.03552	29.438	13.96	0.00	0	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Call	56.88700		0.05689	69.56170	0.06956	56.887	15.02	0.00	0	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Put	222.68700		0.22269	232.16170	0.23216	222.687	15.02	0.00	0	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	13.72880		0.01373	20.46590	0.02047	13.729	17.31	0.00	0	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	509.52880		0.50953	513.06590	0.51307	509.529	17.31	0.00	0	0	0.00
\$ / R	On 03/01/2014	Any day expiry			10.36330		10.36330	10.36660	10.36660		14.09	0.00	0	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Call	392.32690		0.39233	400.23340	0.40023	392.327	13.44	0.00	0	0	400.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Put	29.02690		0.02903	33.63340	0.03363	29.027	13.44	0.00	0	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Call	100.40520		0.10041	113.40880	0.11341	100.405	14.65	0.00	0	0	201.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Put	237.10520		0.23711	246.80880	0.24681	237.105	14.65	0.00	0	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.40470		10.40470	10.40060	10.40060		14.31	0.00	0	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,104.88600		2.10489	2,100.80930	2.10081	2,104.886	19.74	0.00	0	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.18600		0.00019	0.20930	0.00021	0.186	19.74	0.00	0	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	381.45940		0.38146	388.52840	0.38853	381.459	13.79	0.00	0	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	96.75940		0.09676	107.92840	0.10793	96.759	13.79	0.00	0	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	179.43900		0.17944	191.01070	0.19101	179.439	14.78	0.00	0	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	284.73900		0.28474	300.41070	0.30041	284.739	14.78	0.00	0	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	175.95920		0.17596	187.52710	0.18753	175.959	14.83	0.00	0	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	291.25920		0.29126	306.92710	0.30693	291.259	14.83	0.00	0	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	172.54290		0.17254	184.10210	0.18410	172.543	14.87	0.00	0	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	297.84290		0.29784	313.50210	0.31350	297.843	14.87	0.00	0	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.45020		10.45020	10.44820	10.44820		14.63	0.00	0	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,150.87400		2.15087	2,149.00710	2.14901	2,150.874	17.94	0.00	0	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.67400		0.00067	0.80710	0.00081	0.674	17.94	0.00	0	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	545.03110		0.54503	552.56000	0.55256	545.031	13.72	0.00	0	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	94.83110		0.09483		104.36000	0.10436	94.831	13.72	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	238.04890		0.23805		252.74550	0.25275	238.049	15.08	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	357.84890		0.35785		374.54550	0.37455	357.849	15.08	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	234.58040		0.23458		249.27500	0.24927	234.580	15.12	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	364.38040		0.36438		381.07500	0.38108	364.380	15.12	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	231.16360		0.23116		245.85390	0.24585	231.164	15.15	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	370.96360		0.37096		387.65390	0.38765	370.964	15.15	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.45180		10.45180		10.45020	10.45020		14.64	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	220.56480		0.22056		235.46170	0.23546	220.565	15.31	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	398.76480		0.39876		415.26170	0.41526	398.765	15.31	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.45330		10.45330		10.45220	10.45220		14.65	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,370.13490		1.37013		1,369.79310	1.36979	1,370.135	15.24	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	6.83490		0.00683		7.59310	0.00759	6.835	15.24	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,360.32660		1.36033		1,359.99900	1.36000	1,360.327	15.20	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	7.02660		0.00703		7.79900	0.00780	7.027	15.20	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,350.52350		1.35052		1,350.21000	1.35021	1,350.524	15.17	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	7.22350		0.00722		8.01000	0.00801	7.224	15.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.47990		10.47990		10.48350	10.48350		14.87	47,903,622.90	4,571	303,250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,780.26990		2.78027		2,783.94020	2.78394	2,780.270	19.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.36990		0.00037		0.44020	0.00044	0.370	19.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,280.97680		2.28098		2,284.78190	2.28478	2,280.977	17.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	1.07680		0.00108		1.28190	0.00128	1.077	17.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,783.66750		1.78367		1,787.80070	1.78780	1,783.668	16.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	3.76750		0.00377		4.30070	0.00430	3.768	16.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,245.70200		1.24570		1,250.45960	1.25046	1,245.702	14.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	15.80200		0.01580		16.95960	0.01696	15.802	14.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	929.11950		0.92912		935.27600	0.93528	929.119	14.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	39.21950		0.03922		41.77600	0.04178	39.219	14.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	920.25210		0.92025		926.50700	0.92651	920.252	14.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	40.35210		0.04035		43.00700	0.04301	40.352	14.03	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	911.41230		0.91141		917.76670	0.91777	911.412	14.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	41.51230		0.04151		44.26670	0.04427	41.512	14.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	833.11890		0.83312		840.46340	0.84046	833.119	13.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	53.21890		0.05322		56.96340	0.05696	53.219	13.97	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	790.68900		0.79069		798.65110	0.79865	790.689	13.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	60.78900		0.06079		65.15110	0.06515	60.789	13.93	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	749.09020		0.74909		757.71840	0.75772	749.090	13.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	69.19020		0.06919		74.21840	0.07422	69.190	13.90	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	668.61370		0.66861		678.69480	0.67869	668.614	13.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	88.71370		0.08871		95.19480	0.09519	88.714	13.84	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	592.12640		0.59213		603.78720	0.60379	592.126	13.77	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	112.22640		0.11223		120.28720	0.12029	112.226	13.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	493.90570		0.49391		507.72390	0.50772	493.906	14.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	164.00570		0.16401		174.22390	0.17422	164.006	14.10	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	463.91580		0.46392		478.41310	0.47841	463.916	14.21	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	184.01580		0.18402		194.91310	0.19491	184.016	14.21	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	452.30590		0.45231		467.06610	0.46707	452.306	14.25	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	192.40590		0.19241		203.56610	0.20357	192.406	14.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	435.30200		0.43530		450.44710	0.45045	435.302	14.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	205.40200		0.20540		216.94710	0.21695	205.402	14.32	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	408.05500		0.40806		423.81060	0.42381	408.055	14.43	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	228.15500		0.22816		240.31060	0.24031	228.155	14.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	402.76750		0.40277		418.64110	0.41864	402.768	14.45	0.00	0	6,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	232.86750		0.23287		245.14110	0.24514	232.868	14.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	392.35620		0.39236		408.45840	0.40846	392.356	14.49	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	242.45620		0.24246		254.95840	0.25496	242.456	14.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	387.22990		0.38723		403.44480	0.40344	387.230	14.52	0.00	0	2,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	247.32990		0.24733		259.94480	0.25994	247.330	14.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	382.15700		0.38216		398.48270	0.39848	382.157	14.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	252.25700		0.25226		264.98270	0.26498	252.257	14.54	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	357.59070		0.35759		374.43760	0.37444	357.591	14.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	277.69070		0.27769		290.93760	0.29094	277.691	14.65	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	334.32740		0.33433		351.64520	0.35165	334.327	14.76	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	304.42740		0.30443		318.14520	0.31815	304.427	14.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	312.33330		0.31233		330.06930	0.33007	312.333	14.87	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	332.43330		0.33243		346.56930	0.34657	332.433	14.87	0.00	0	600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	274.93210		0.27493		292.59550	0.29260	274.932	15.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	395.03210		0.39503		409.09550	0.40910	395.032	15.22	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	271.44680		0.27145		289.09360	0.28909	271.447	15.26	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	401.54680		0.40155		415.59360	0.41559	401.547	15.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	257.94940		0.25795		275.50740	0.27551	257.949	15.40	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	428.04940		0.42805		442.00740	0.44201	428.049	15.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	242.03640		0.24204		259.44520	0.25945	242.036	15.57	0.00	0	20,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	462.13640		0.46214		475.94520	0.47595	462.136	15.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Call	213.19330		0.21319		230.19840	0.23020	213.193	15.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Put	533.29330		0.53329		546.69840	0.54670	533.293	15.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	200.15550		0.20016		216.91240	0.21691	200.155	16.11	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	570.25550		0.57026		583.41240	0.58341	570.256	16.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	165.94590		0.16595		181.82560	0.18183	165.946	16.64	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	686.04590		0.68605		698.32560	0.69833	686.046	16.64	0.00	0	600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	147.00850		0.14701		162.16140	0.16216	147.009	17.01	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	767.10850		0.76711		778.66140	0.77866	767.109	17.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	138.60690		0.13861		153.35500	0.15335	138.607	17.20	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	808.70690		0.80871		819.85500	0.81986	808.707	17.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	130.76800		0.13077		145.10610	0.14511	130.768	17.39	0.00	0	2,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	850.86800		0.85087		861.60610	0.86161	850.868	17.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	123.45020		0.12345		137.38210	0.13738	123.450	17.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	893.55020		0.89355		903.88210	0.90388	893.550	17.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	93.52010		0.09352		105.47990	0.10548	93.520	18.54	0.00	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,113.62010		1.11362		1,121.97990	1.12198	1,113.620	18.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	71.98840		0.07199		82.06340	0.08206	71.988	19.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,342.08840		1.34209		1,348.56340	1.34856	1,342.088	19.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	56.42490		0.05642		64.87030	0.06487	56.425	20.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,576.52490		1.57652		1,581.37030	1.58137	1,576.525	20.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	45.06520		0.04507		52.15890	0.05216	45.065	21.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,815.16520		1.81517		1,818.65890	1.81866	1,815.165	21.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	36.66450		0.03666		42.65080	0.04265	36.664	22.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,056.76450		2.05676		2,059.15080	2.05915	2,056.765	22.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	33.54920		0.03355		38.99920	0.03900	33.549	23.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,203.64920		2.20365		2,205.49920	2.20550	2,203.649	23.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	33.19740		0.03320		38.49950	0.03850	33.197	23.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,253.29740		2.25330		2,254.99950	2.25500	2,253.297	23.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	32.29740		0.03230		37.19070	0.03719	32.297	24.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,402.39740		2.40240		2,403.69070	2.40369	2,402.397	24.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	31.60250		0.03160		36.13340	0.03613	31.603	25.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,551.70250		2.55170		2,552.63340	2.55263	2,551.703	25.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	14.93130		0.01493		16.94440	0.01694	14.931	29.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,785.03130		3.78503		3,783.44440	3.78344	3,785.031	29.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	11.00730		0.01101		12.61290	0.01261	11.007	29.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,031.10730		4.03111		4,029.11290	4.02911	4,031.107	29.36	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.48310		10.48310		10.48670	10.48670		14.90	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,404.27690		1.40428		1,408.84440	1.40884	1,404.277	15.17	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	11.17690		0.01118		12.14440	0.01214	11.177	15.17	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,394.56360		1.39456		1,399.14280	1.39914	1,394.564	15.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	11.46360		0.01146		12.44280	0.01244	11.464	15.14	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,384.85730		1.38486	1,389.44810	1.38945	1,384.857	1,384.857	15.11	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	11.75730		0.01176	12.74810	0.01275	11.757	11.757	15.11	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.49430	10.49430		10.49810	10.49810			14.95	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,196.07110	2.19607		2,200.18130	2.20018	2,196.071	2,196.071	17.35	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	1.77110		0.00177	2.08130	0.00208	1.771	1.771	17.35	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	549.10660		0.54911	562.04350	0.56204	549.107	549.107	14.09	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	154.80660		0.15481	163.94350	0.16394	154.807	154.807	14.09	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			10.54230	10.54230		10.54680	10.54680			15.22	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,246.62100	2.24662		2,251.01830	2.25102	2,246.621	2,246.621	17.41	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	4.32100		0.00432	4.21830	0.00422	4.321	4.321	17.41	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	732.12010		0.73212	742.92010	0.74292	732.120	732.120	14.07	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	129.82010		0.12982	136.12010	0.13612	129.820	129.820	14.07	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.59190	10.59190		10.59710	10.59710			15.04	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	800.39790		0.80040	812.44710	0.81245	800.398	800.398	14.08	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	148.49790		0.14850	155.34710	0.15535	148.498	148.498	14.08	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	792.96900		0.79297	805.20650	0.80521	792.969	792.969	14.08	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	151.06900		0.15107	158.10650	0.15811	151.069	151.069	14.08	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	785.57310		0.78557	797.99800	0.79800	785.573	785.573	14.07	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	153.67310		0.15367	160.89800	0.16090	153.673	153.673	14.07	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.62080	10.62080		10.62660	10.62660			15.40	42,483.20	4	24,116.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,626.16140	2.62616		2,632.00320	2.63200	2,626.161	2,626.161	17.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	5.36140		0.00536	5.40320	0.00540	5.361	5.361	17.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,183.80510	2.18381		2,189.28990	2.18929	2,183.805	2,183.805	16.95	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	13.00510		0.01301	12.68990	0.01269	13.005	13.005	16.95	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,998.98830	1.99899		2,004.48790	2.00449	1,998.988	1,998.988	16.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	18.18830		0.01819	17.88790	0.01789	18.188	18.188	16.51	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,892.72000	1.89272		1,898.32590	1.89833	1,892.720	1,892.720	16.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	21.92000		0.02192	21.72590	0.02173	21.920	21.920	16.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,863.85480	1.86385		1,869.49620	1.86950	1,863.855	1,863.855	16.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	23.05480		0.02305	22.89620	0.02290	23.055	23.055	16.17	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,653.99970	1.65400		1,660.00830	1.66001	1,654.000	1,654.000	15.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	33.19970		0.03320	33.40830	0.03341	33.200	33.200	15.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,466.66760	1.46667		1,473.20410	1.47320	1,466.668	1,466.668	15.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	45.86760		0.04587	46.60410	0.04660	45.868	45.868	15.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,116.49280	1.11649		1,124.82430	1.12482	1,116.493	1,116.493	14.30	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	85.69280		0.08569	88.22430	0.08822	85.693	85.693	14.30	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,108.17240	1.10817		1,116.58280	1.11658	1,108.172	1,108.172	14.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	87.37240		0.08737	89.98280	0.08998	87.372	87.372	14.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,099.87550	1.09988		1,108.36570	1.10837	1,099.876	1,099.876	14.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	89.07550		0.08908	91.76570	0.09177	89.075	89.075	14.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	986.50100	0.98650		996.22660	0.99623	986.501	986.501	14.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	115.70100		0.11570	119.62660	0.11963	115.701	115.701	14.25	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	947.33180	0.94733		957.54500	0.95754	947.332	947.332	14.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	126.53180		0.12653	130.94500	0.13095	126.532	126.532	14.24	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	819.81490	0.81981		831.82190	0.83182	819.815	819.815	14.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	169.01490		0.16901	175.22190	0.17522	169.015	169.015	14.20	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	791.15130	0.79115		803.60480	0.80360	791.151	791.151	14.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	180.35130		0.18035	187.00480	0.18700	180.351	180.351	14.19	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	713.69130	0.71369		727.25580	0.72726	713.691	713.691	14.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	222.89130		0.22289	230.65580	0.23066	222.891	222.891	14.35	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	402.33020	0.40233		418.77080	0.41877	402.330	402.330	15.97	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	581.53020		0.58153	592.17080	0.59217	581.530	581.530	15.97	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	341.22350	0.34122		357.14520	0.35715	341.223	341.223	16.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	720.42350		0.72042	730.54520	0.73055	720.424	720.424	16.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	215.28690	0.21529		228.49310	0.22849	215.287	215.287	18.28	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,194.48690	1.19449		1,201.89310	1.20189	1,194.487	1,194.487	18.28	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	173.99210	0.17399	185.60900	0.18561	173.992	19.13	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,453.19210	1.45319	1,459.00900	1.45901	1,453.192	19.13	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	162.53280	0.16253	173.63600	0.17364	162.533	19.42	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,541.73280	1.54173	1,547.03600	1.54704	1,541.733	19.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	142.50680	0.14251	152.64290	0.15264	142.507	19.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,721.70680	1.72171	1,726.04290	1.72604	1,721.707	19.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	138.91560	0.13892	148.86780	0.14887	138.916	20.10	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,758.11560	1.75812	1,762.26780	1.76227	1,758.116	20.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	118.42290	0.11842	127.25140	0.12725	118.423	20.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,997.62290	1.99762	2,000.65140	2.00065	1,997.623	20.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	102.42210	0.10242	109.87910	0.10988	102.422	22.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,381.62210	2.38162	2,383.27910	2.38328	2,381.622	22.46	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.62910	10.62910	10.63510	10.63510		15.26	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,872.81520	1.87282	1,878.68210	1.87868	1,872.815	16.10	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	23.71520	0.02372	23.58210	0.02358	23.715	16.10	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	725.81290	0.72581	738.33500	0.73834	725.813	14.40	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	226.71290	0.22671	233.23500	0.23323	226.713	14.40	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	144.84040	0.14484	155.01330	0.15501	144.840	20.05	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,755.74040	1.75574	1,759.91330	1.75991	1,755.740	20.05	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.73750	10.73750	10.74630	10.74630		15.96	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	960.48220	0.96048	973.78310	0.97378	960.482	14.47	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	212.98220	0.21298	217.48310	0.21748	212.982	14.47	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	953.67510	0.95368	967.04620	0.96705	953.675	14.47	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	216.17510	0.21618	220.74620	0.22075	216.175	14.47	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	946.90190	0.94690	960.34050	0.96034	946.902	14.48	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	219.40190	0.21940	224.04050	0.22404	219.402	14.48	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	754.08030	0.75408	769.35950	0.76936	754.080	14.94	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	346.58030	0.34658	353.05950	0.35306	346.580	14.94	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	249.64520	0.24965	262.45230	0.26245	249.645	19.22	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,582.14520	1.58215	1,586.15230	1.58615	1,582.145	19.22	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.77760	10.77760	10.78720	10.78720		16.10	0.00	0	1,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,888.17800	2.88818	2,898.16660	2.89817	2,888.178	17.36	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	10.57800	0.01058	10.96660	0.01097	10.578	17.36	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,399.08210	2.39908	2,409.05580	2.40906	2,399.082	16.21	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	21.48210	0.02148	21.85580	0.02186	21.482	16.21	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	1,941.39380	1.94139	1,951.56600	1.95157	1,941.394	15.33	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	43.79380	0.04379	44.36600	0.04437	43.794	15.33	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,922.79140	1.92279	1,932.99400	1.93299	1,922.791	15.31	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	45.19140	0.04519	45.79400	0.04579	45.191	15.31	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	1,830.36480	1.83036	1,840.73520	1.84074	1,830.365	15.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	52.76480	0.05276	53.53520	0.05354	52.765	15.18	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,559.88830	1.55989	1,570.91090	1.57091	1,559.888	14.79	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	82.28830	0.08229	83.71090	0.08371	82.288	14.79	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,302.18300	1.30218	1,314.06450	1.31406	1,302.183	14.40	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	124.58300	0.12458	126.86450	0.12686	124.583	14.40	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,073.29580	1.07330	1,086.57490	1.08657	1,073.296	14.44	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	195.69580	0.19570	199.37490	0.19937	195.696	14.44	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,004.43690	1.00444	1,018.28170	1.01828	1,004.437	14.53	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	226.83690	0.22684	231.08170	0.23108	226.837	14.53	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Call	881.91940	0.88192	896.85370	0.89685	881.919	14.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	294.31940	0.29432	299.65370	0.29965	294.319	14.70	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Call	869.66380	0.86966	884.71320	0.88471	869.664	14.71	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	302.06380	0.30206	307.51320	0.30751	302.064	14.71	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Call	857.53410	0.85753	872.69480	0.87269	857.534	14.73	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	309.93410	0.30993	315.49480	0.31549	309.934	14.73	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	824.03040	0.82403	839.43300	0.83943	824.030	14.85	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	336.43040	0.33643	342.23300	0.34223	336.430	14.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Call	818.74680	0.81875		834.18040	0.83418	818.747	14.87	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Put	341.14680	0.34115		346.98040	0.34698	341.147	14.87	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Call	813.50060	0.81350		828.96140	0.82896	813.501	14.89	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Put	345.90060	0.34590		351.76140	0.35176	345.901	14.89	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Call	541.52580	0.54153		557.82490	0.55782	541.526	16.45	0.00	0	6.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Put	713.92580	0.71393		720.62490	0.72062	713.926	16.45	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Call	294.29050	0.29429		307.71740	0.30772	294.290	18.96	0.00	0	45,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Put	1,516.69050	1.51669		1,520.51740	1.52052	1,516.690	18.96	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Call	278.97500	0.27898		292.05910	0.29206	278.975	19.19	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Put	1,601.37500	1.60137		1,604.85910	1.60486	1,601.375	19.19	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.35	Call	245.18730	0.24519		257.43110	0.25743	245.187	19.76	0.00	0	23,934.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.35	Put	1,817.58730	1.81759		1,820.23110	1.82023	1,817.587	19.76	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.39	Call	240.32100	0.24032		252.43370	0.25243	240.321	19.86	0.00	0	2,870.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.39	Put	1,852.72100	1.85272		1,855.23370	1.85523	1,852.721	19.86	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.44	Call	234.42850	0.23443		246.37960	0.24638	234.428	19.97	0.00	0	15,296.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.44	Put	1,896.82850	1.89683		1,899.17960	1.89918	1,896.829	19.97	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Call	216.90720	0.21691		228.35160	0.22835	216.907	20.34	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Put	2,039.30720	2.03931		2,041.15160	2.04115	2,039.307	20.34	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Call	179.28510	0.17929		189.35960	0.18936	179.285	22.01	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Put	2,551.68510	2.55169		2,552.15960	2.55216	2,551.685	22.01	0.00	0	0.00
\$ / R	On	04/11/2014	Any day expiry			10.86130	10.86130		10.87170	10.87170		16.45	0.00	0	0.00
\$ / R	On	04/11/2014	Any day expiry	10.16	Call	1,009.98820	1.00999		1,024.46120	1.02446	1,009.988	14.93	0.00	0	0.00
\$ / R	On	04/11/2014	Any day expiry	10.16	Put	308.68820	0.30869		312.76120	0.31276	308.688	14.93	0.00	0	3,882.00
\$ / R	On	04/11/2014	Any day expiry	11.91	Call	388.42480	0.38842		401.37660	0.40138	388.425	18.71	0.00	0	3,882.00
\$ / R	On	04/11/2014	Any day expiry	11.91	Put	1,437.12480	1.43712		1,439.67660	1.43968	1,437.125	18.71	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			10.92510	10.92510		10.93640	10.93640		16.60	0.00	0	6,400.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call	2,950.61790	2.95062		2,960.78930	2.96079	2,950.618	17.57	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put	25.51790	0.02552		24.38930	0.02439	25.518	17.57	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call	2,516.74050	2.51674		2,526.98140	2.52698	2,516.740	16.52	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put	41.64050	0.04164		40.58140	0.04058	41.641	16.52	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call	2,469.01480	2.46901		2,479.28240	2.47928	2,469.015	16.40	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put	43.91480	0.04391		42.88240	0.04288	43.915	16.40	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call	2,421.40430	2.42140		2,431.70200	2.43170	2,421.404	16.29	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put	46.30430	0.04630		45.30200	0.04530	46.304	16.29	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.00	Call	2,005.06700	2.00507		2,015.86320	2.01586	2,005.067	15.57	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.00	Put	79.96700	0.07997		79.46320	0.07946	79.967	15.57	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.50	Call	1,573.25380	1.57325		1,585.33910	1.58534	1,573.254	15.08	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.50	Put	148.15380	0.14815		148.93910	0.14894	148.154	15.08	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Call	1,491.27020	1.49127		1,503.71700	1.50372	1,491.270	14.98	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Put	166.17020	0.16617		167.31700	0.16732	166.170	14.98	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Call	1,191.87980	1.19188		1,205.99190	1.20599	1,191.880	14.89	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Put	266.77980	0.26678		269.59190	0.26959	266.780	14.89	0.00	0	6.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Call	900.48720	0.90049		916.36800	0.91637	900.487	15.55	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Put	475.38720	0.47539		479.96800	0.47997	475.387	15.55	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	696.10700	0.69611		711.66130	0.71166	696.107	16.71	0.00	0	6.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	771.00700	0.77101		775.26130	0.77526	771.007	16.71	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Call	542.38200	0.54238		556.42380	0.55642	542.382	17.77	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Put	1,117.28200	1.11728		1,120.02380	1.12002	1,117.282	17.77	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	12.00	Call	430.90080	0.43090		443.12400	0.44312	430.901	18.86	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	12.00	Put	1,505.80080	1.50580		1,506.72400	1.50672	1,505.801	18.86	0.00	0	0.00
\$ / R	On	16/03/2015	Foreign Exchange Future			11.10870	11.10870		11.12020	11.12020		17.01	0.00	0	0.00
\$ / R	On	16/03/2015	Foreign Exchange Future	10.99	Call	891.18650	0.89119		909.51990	0.90952	891.186	16.77	0.00	0	0.00
\$ / R	On	16/03/2015	Foreign Exchange Future	10.99	Put	772.48650	0.77249		779.31990	0.77932	772.486	16.77	0.00	0	0.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.00	Call	887.43060	0.88743		905.75460	0.90575	887.431	16.79	0.00	0	0.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.00	Put	778.73060	0.77873		785.55460	0.78555	778.731	16.79	0.00	0	0.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.01	Call	883.69540	0.88370		902.00970	0.90201	883.695	16.82	0.00	0	0.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.01	Put	784.99540	0.78500		791.80970	0.79181	784.995	16.82	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
\$ / R MAXI	On 11/12/2013	Any day expiry		10.32830	10.32830		10.32980	10.32980		14.74	0.00	0	0.00
\$ / R MAXI	On 11/12/2013	Any day expiry	10.22	Call	12,089.65160	0.12090	10,980.00000	0.10980	12,089.652	16.07	0.00	0	200.00
\$ / R MAXI	On 11/12/2013	Any day expiry	10.22	Put	1,259.65160	0.01260	0.00000	0.00000	1,259.652	16.07	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future		10.32950	10.32950		10.33230	10.33230		14.75	1,518,436.50	147	399.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	83,954.45880	0.83954	84,234.78940	0.84235	83,954.459	25.14	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	4.45880	0.00004	4.78940	0.00005	4.459	25.14	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	82,954.83570	0.82955	83,235.25390	0.83235	82,954.836	25.01	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	4.83570	0.00005	5.25390	0.00005	4.836	25.01	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	81,955.24580	0.81955	82,235.76370	0.82236	81,955.246	24.87	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	5.24580	0.00005	5.76370	0.00006	5.246	24.87	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.22	Call	13,597.87070	0.13598	14,862.97790	0.14863	13,597.871	15.75	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.22	Put	2,647.87070	0.02648	3,632.97790	0.03633	2,647.871	15.75	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	3,378.53180	0.03379	4,495.44360	0.04495	3,378.532	15.37	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	11,328.53180	0.11329	12,725.44360	0.12725	11,328.532	15.37	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	5,604.60400	0.05605	7,256.58840	0.07257	5,604.604	15.24	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	7,654.60400	0.07655	9,026.58840	0.09027	7,654.604	15.24	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	82.98590	0.00083	366.46890	0.00366	82.986	20.42	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	52,132.98590	0.52133	52,136.46890	0.52136	52,132.986	20.42	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future		10.47990	10.47990		10.48350	10.48350		14.87	995,590.50	95	286.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	39,235.61790	0.39236	40,845.83690	0.40846	39,235.618	14.49	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	24,245.61790	0.24246	25,495.83690	0.25496	24,245.618	14.49	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	31,663.32810	0.31663	33,428.90600	0.33429	31,663.328	14.84	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	32,673.32810	0.32673	34,078.90600	0.34079	32,673.328	14.84	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	31,233.33130	0.31233	33,006.92980	0.33007	31,233.331	14.87	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	33,243.33130	0.33243	34,656.92980	0.34657	33,243.331	14.87	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	30,837.72410	0.30838	32,611.66250	0.32612	30,837.724	14.90	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	33,847.72410	0.33848	35,261.66250	0.35262	33,847.724	14.90	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future		10.62080	10.62080		10.62660	10.62660		15.40	1,062,080.00	100	200.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	51,022.91820	0.51023	52,104.68920	0.52105	51,022.918	15.66	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	44,102.91820	0.44103	45,764.68920	0.45765	44,102.918	15.66	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	43,734.91570	0.43735	45,395.48380	0.45395	43,734.916	15.68	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	51,654.91570	0.51655	52,735.48380	0.52735	51,654.916	15.68	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	43,370.20730	0.43370	45,029.49230	0.45029	43,370.207	15.71	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	52,290.20730	0.52290	53,369.49230	0.53369	52,290.207	15.71	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future		10.77760	10.77760		10.78720	10.78720		16.10	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Call	65,848.68010	0.65849	67,474.26930	0.67474	65,848.680	15.70	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Put	52,088.68010	0.52089	52,754.26930	0.52754	52,088.680	15.70	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Call	65,431.38230	0.65431	67,058.69680	0.67059	65,431.382	15.73	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Put	52,671.38230	0.52671	53,338.69680	0.53339	52,671.382	15.73	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Call	65,016.99920	0.65017	66,645.99990	0.66646	65,016.999	15.75	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Put	53,256.99920	0.53257	53,925.99990	0.53926	53,256.999	15.75	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future		16.92000	16.92000		16.89940	16.89940		14.79	9,644,400.00	570	29,687.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	2,030.00200	2.03000	2,009.40070	2.00940	2,030.002	29.63	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	0.00200	0.00000	0.00070	0.00000	0.002	29.63	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	2,020.00230	2.02000	1,999.40080	1.99940	2,020.002	29.63	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	0.00230	0.00000	0.00080	0.00000	0.002	29.63	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	2,010.00250	2.01000	1,989.40090	1.98940	2,010.003	29.63	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	0.00250	0.00000	0.00090	0.00000	0.003	29.63	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future		17.15670	17.15670		17.13570	17.13570		14.06	171,567.00	10	6,481.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	4,308.86510	4.30887	4,288.20830	4.28821	4,308.865	21.21	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2.16510	0.00217	2.50830	0.00251	2.165	21.21	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	4,159.43790	4.15944	4,138.82970	4.13883	4,159.438	20.96	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2.73790	0.00274	3.12970	0.00313	2.738	20.96	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	2,918.46450	2.91846	2,898.07860	2.89808	2,918.465	17.79	0.00	0	0.00

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	14.25	Put	11.76450	0.01176		12.37860	0.01238	11.765	17.79	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Call	2,878.82940	2.87883	2,858.43650	2.85844	2,878.829	17.64	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Put	12.12940	0.01213	12.73650	0.01274	12.129	17.64	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Call	2,868.92290	2.86892	2,848.52790	2.84853	2,868.923	17.60	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Put	12.22290	0.01222	12.82790	0.01283	12.223	17.60	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Call	2,859.01720	2.85902	2,838.62010	2.83862	2,859.017	17.57	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Put	12.31720	0.01232	12.92010	0.01292	12.317	17.57	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Call	2,670.97990	2.67098	2,650.53480	2.65053	2,670.980	16.87	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Put	14.27990	0.01428	14.83480	0.01483	14.280	16.87	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	15.40	Call	1,787.53450	1.78753	1,766.39500	1.76639	1,787.535	13.57	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	15.40	Put	30.83450	0.03083	30.69500	0.03070	30.834	13.57	0.00	0	7,500.00
£ / R	On	17/03/2014		Foreign Exchange Future	17.00	Call	573.71800	0.57372	575.65190	0.57565	573.718	13.92	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	17.00	Put	417.01800	0.41702	439.95190	0.43995	417.018	13.92	0.00	0	300.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.40	Call	168.03680	0.16804	172.97380	0.17297	168.037	16.17	0.00	0	4,700.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.40	Put	1,411.33680	1.41134	1,437.27380	1.43727	1,411.337	16.17	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future			17.37580	17.37580	17.35650	17.35650		14.57	0.00	0	200.00
£ / R	On	13/06/2014	16.04	Call	1,522.29890		1.52230	1,513.80590	1.51381	1,522.299	13.60	0.00	0	0.00	
£ / R	On	13/06/2014	16.04	Put	186.49890		0.18650	197.30590	0.19731	186.499	13.60	0.00	0	0.00	
£ / R	On	13/06/2014	16.05	Put	188.77320		0.18877	199.65820	0.19966	188.773	13.60	0.00	0	0.00	
£ / R	On	13/06/2014	16.05	Call	1,514.57320		1.51457	1,506.15820	1.50616	1,514.573	13.60	0.00	0	0.00	
£ / R	On	13/06/2014	16.06	Put	191.06730		0.19107	202.03050	0.20203	191.067	13.60	0.00	0	0.00	
£ / R	On	13/06/2014	16.06	Call	1,506.86730		1.50687	1,498.53050	1.49853	1,506.867	13.60	0.00	0	0.00	
£ / R	On	13/06/2014	16.88	Call	960.89190		0.96089	959.69230	0.95969	960.892	14.04	0.00	0	0.00	
£ / R	On	13/06/2014	16.88	Put	465.09190		0.46509	483.19230	0.48319	465.092	14.04	0.00	0	50.00	
£ / R	On	15/09/2014		Foreign Exchange Future			17.61860	17.61860	17.60340	17.60340		15.13	0.00	0	0.00
£ / R	On	15/09/2014	16.84	Call	1,305.74830		1.30575	1,303.21430	1.30321	1,305.748	14.31	0.00	0	0.00	
£ / R	On	15/09/2014	16.84	Put	527.14830		0.52715	539.81430	0.53981	527.148	14.31	0.00	0	0.00	
£ / R	On	15/09/2014	16.85	Call	1,300.19000		1.30019	1,297.71910	1.29772	1,300.190	14.32	0.00	0	0.00	
£ / R	On	15/09/2014	16.85	Put	531.59000		0.53159	544.31910	0.54432	531.590	14.32	0.00	0	0.00	
£ / R	On	15/09/2014	16.86	Call	1,294.65220		1.29465	1,292.24430	1.29224	1,294.652	14.34	0.00	0	0.00	
£ / R	On	15/09/2014	16.86	Put	536.05220		0.53605	548.84430	0.54884	536.052	14.34	0.00	0	0.00	
£ / R	On	12/12/2014		Foreign Exchange Future			17.84510	17.84510	17.83120	17.83120		15.43	0.00	0	0.00
£ / R	On	12/12/2014	17.54	Call	1,230.86930		1.23087	1,229.87010	1.22987	1,230.869	15.13	0.00	0	0.00	
£ / R	On	12/12/2014	17.54	Put	925.76930		0.92577	938.67010	0.93867	925.769	15.13	0.00	0	0.00	
£ / R	On	12/12/2014	17.55	Call	1,226.52120		1.22652	1,225.56480	1.22556	1,226.521	15.14	0.00	0	0.00	
£ / R	On	12/12/2014	17.55	Put	931.42120		0.93142	944.36480	0.94436	931.421	15.14	0.00	0	0.00	
£ / R	On	12/12/2014	17.56	Put	937.08910		0.93709	950.07530	0.95008	937.089	15.16	0.00	0	0.00	
£ / R	On	12/12/2014	17.56	Call	1,222.18910		1.22219	1,221.27530	1.22128	1,222.189	15.16	0.00	0	0.00	
¥ / R	On	13/12/2013		Foreign Exchange Future			0.10019	0.10019	0.10048	0.10048		15.14	0.00	0	14,314.00
¥ / R	On	13/12/2013	0.09	Call	1,019.21370		0.01019	1,048.21350	0.01048	1,019.214	28.86	0.00	0	0.00	
¥ / R	On	13/12/2013	0.09	Put	0.01370		0.00000	0.01350	0.00000	0.014	28.86	0.00	0	0.00	
¥ / R	On	13/12/2013	0.10	Call	73.37100		0.00073	101.45850	0.00101	73.371	15.14	0.00	0	0.00	
¥ / R	On	13/12/2013	0.10	Put	54.17100		0.00054	53.25850	0.00053	54.171	15.14	0.00	0	0.00	
¥ / R	On	13/12/2013	0.11	Call	0.13900		0.00000	0.25210	0.00000	0.139	30.02	0.00	0	0.00	
¥ / R	On	13/12/2013	0.11	Put	980.93900		0.00981	952.05210	0.00952	980.939	30.02	0.00	0	0.00	
¥ / R	On	17/03/2014		Foreign Exchange Future			0.10172	0.10172	0.10202	0.10202		15.00	0.00	0	50.00
¥ / R	On	17/03/2014	0.09	Call	1,186.47930		0.01186	1,216.76470	0.01217	1,186.479	14.32	0.00	0	0.00	
¥ / R	On	17/03/2014	0.09	Put	14.67930		0.00015	14.76470	0.00015	14.679	14.32	0.00	0	0.00	
¥ / R	On	17/03/2014	0.10	Call	406.12650		0.00406	427.27940	0.00427	406.127	15.00	0.00	0	0.00	
¥ / R	On	17/03/2014	0.10	Put	234.32650		0.00234	225.27940	0.00225	234.327	15.00	0.00	0	0.00	
¥ / R	On	17/03/2014	0.11	Call	113.22610		0.00113	124.24700	0.00124	113.226	18.17	0.00	0	0.00	
¥ / R	On	17/03/2014	0.11	Put	941.42610		0.00941	922.24700	0.00922	941.426	18.17	0.00	0	0.00	
¥ / R	On	13/06/2014		Foreign Exchange Future			0.10315	0.10315	0.10347	0.10347		15.64	0.00	0	0.00
¥ / R	On	13/06/2014	0.09	Call	1,361.93070		0.01362	1,389.45290	0.01389	1,361.931	14.81	0.00	0	0.00	
¥ / R	On	13/06/2014	0.09	Put	47.43070		0.00047	42.35290	0.00042	47.431	14.81	0.00	0	0.00	
¥ / R	On	13/06/2014	0.10	Call	626.75660		0.00627	647.65490	0.00648	626.757	15.64	0.00	0	0.00	

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		0.10	Put	312.25660	0.00312	300.55490	0.00301	312.257	15.64	0.00	0	0.00
¥ / R	On	13/06/2014			Foreign Exchange Future		0.11	Call	275.58500	0.00276	288.90350	0.00289	275.585	18.20	0.00	0	0.00
¥ / R	On	13/06/2014			Foreign Exchange Future		0.11	Put	961.08500	0.00961	941.80350	0.00942	961.085	18.20	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future				14.17440	14.17440	14.12820	14.12820		14.00	4,153,099.20	293	59,456.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.20	Call	2,974.40000	2.97440	2,928.20150	2.92820	2,974.400	17.79	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.20	Put	0.00000	0.00000	0.00150	0.00000	0.000	17.79	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.44	Call	2,731.40000	2.73140	2,685.20740	2.68521	2,731.400	18.81	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.44	Put	0.00000	0.00000	0.00740	0.00001	0.000	18.81	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.49	Call	2,681.40000	2.68140	2,635.20760	2.63521	2,681.400	19.16	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.49	Put	0.00000	0.00000	0.00760	0.00001	0.000	19.16	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.54	Call	2,631.40000	2.63140	2,585.20790	2.58521	2,631.400	19.52	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.54	Put	0.00000	0.00000	0.00790	0.00001	0.000	19.52	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.25	Call	1,924.40000	1.92440	1,878.21240	1.87821	1,924.400	24.54	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.25	Put	0.00000	0.00000	0.01240	0.00001	0.000	24.54	0.00	0	22,875.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.30	Put	0.00000	0.00000	0.01280	0.00001	0.000	24.89	0.00	0	10,800.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.30	Call	1,874.40000	1.87440	1,828.21280	1.82821	1,874.400	24.89	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.50	Call	1,674.40020	1.67440	1,628.21450	1.62821	1,674.400	26.31	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.50	Put	0.00020	0.00000	0.01450	0.00001	0.000	26.31	0.00	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.60	Call	1,574.40130	1.57440	1,528.21550	1.52822	1,574.401	27.02	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.60	Put	0.00130	0.00000	0.01550	0.00002	0.001	27.02	0.00	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.70	Put	0.00710	0.00001	0.01670	0.00002	0.007	27.73	0.00	0	25,925.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.70	Call	1,474.40710	1.47441	1,428.21670	1.42822	1,474.407	27.73	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.75	Call	1,424.41530	1.42442	1,378.22320	1.37822	1,424.415	28.09	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.75	Put	0.01530	0.00002	0.02320	0.00002	0.015	28.09	0.00	0	800.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.85	Call	1,324.42450	1.32442	1,278.24510	1.27825	1,324.425	26.96	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.85	Put	0.02450	0.00002	0.04510	0.00005	0.025	26.96	0.00	0	15,000.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.95	Put	0.03950	0.00004	0.08760	0.00009	0.040	25.82	0.00	0	12,600.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.95	Call	1,224.43950	1.22444	1,178.28760	1.17829	1,224.439	25.82	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.10	Call	1,074.48420	1.07448	1,028.43660	1.02844	1,074.484	24.10	0.00	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.10	Put	0.08420	0.00008	0.23660	0.00024	0.084	24.10	0.00	0	6,100.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.20	Call	974.54320	0.97454	928.65730	0.92866	974.543	22.96	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.20	Put	0.14320	0.00014	0.45730	0.00046	0.143	22.96	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.40	Put	0.44370	0.00044	1.67910	0.00168	0.444	20.68	0.00	0	3,600.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.40	Call	774.84370	0.77484	729.87910	0.72988	774.844	20.68	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		14.00	Call	202.87420	0.20287	187.93710	0.18794	202.874	15.31	0.00	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future		14.00	Put	28.47420	0.02847	59.73710	0.05974	28.474	15.31	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		14.15	Call	95.56300	0.09556	100.25000	0.10025	95.563	14.00	0.00	0	15,250.00
€ / R	On	13/12/2013			Foreign Exchange Future		14.15	Put	71.16300	0.07116	122.05000	0.12205	71.163	14.00	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		14.40	Put	247.88940	0.24789	302.07510	0.30208	247.889	16.02	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		14.40	Call	22.28940	0.02229	30.27510	0.03028	22.289	16.02	0.00	0	12,600.00
€ / R	On	13/12/2013			Foreign Exchange Future		14.65	Call	4.43490	0.00443	7.58690	0.00759	4.435	18.05	0.00	0	12,200.00
€ / R	On	13/12/2013			Foreign Exchange Future		14.65	Put	480.03490	0.48003	529.38690	0.52939	480.035	18.05	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		15.05	Call	0.36690	0.00037	1.11640	0.00112	0.367	21.35	0.00	0	10,800.00
€ / R	On	13/12/2013			Foreign Exchange Future		15.05	Put	875.96690	0.87597	922.91640	0.92292	875.967	21.35	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		15.35	Put	1,175.67150	1.17567	1,222.19250	1.22219	1,175.671	23.88	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		15.35	Call	0.07150	0.00007	0.39250	0.00039	0.072	23.88	0.00	0	7,500.00
€ / R	On	17/03/2014			Foreign Exchange Future				14.37960	14.37960	14.33460	14.33460		13.89	0.00	0	38,871.00
€ / R	On	17/03/2014			Foreign Exchange Future		12.49	Call	1,904.71600	1.90472	1,862.43940	1.86244	1,904.716	15.13	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future		12.49	Put	15.11600	0.01512	17.83940	0.01784	15.116	15.13	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future		12.50	Call	1,894.89820	1.89490	1,852.65880	1.85266	1,894.898	15.09	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future		12.50	Put	15.29820	0.01530	18.05880	0.01806	15.298	15.09	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future		12.51	Call	1,885.08330	1.88508	1,842.88130	1.84288	1,885.083	15.06	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future		12.51	Put	15.48330	0.01548	18.28130	0.01828	15.483	15.06	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future		12.65	Call	1,747.95830	1.74796	1,706.34100	1.70634	1,747.958	14.51	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future		12.65	Put	18.35830	0.01836	21.74100	0.02174	18.358	14.51	0.00	0	500.00
€ / R	On	17/03/2014			Foreign Exchange Future		12.85	Call	1,553.19030	1.55319	1,512.63330	1.51263	1,553.190	13.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	23.59030		0.02359		28.03330	0.02803	23.590	13.74	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	157.54140		0.15754		159.46670	0.15947	157.541	16.28	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	1,127.94140		1.12794		1,174.86670	1.17487	1,127.941	16.28	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.57320		14.57320		14.53090	14.53090		14.48	0.00	0	1,700.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,025.26710		1.02527		1,002.40910	1.00241	1,025.267	13.55	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	242.06710		0.24207		261.50910	0.26151	242.067	13.55	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	244.94430		0.24494		264.59300	0.26459	244.944	13.54	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,018.14430		1.01814		995.49300	0.99549	1,018.144	13.54	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,011.58220		1.01158		989.16730	0.98917	1,011.582	13.55	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	248.38220		0.24838		268.26730	0.26827	248.382	13.55	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.78950		14.78950		14.75210	14.75210		15.05	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	983.76670		0.98377		967.48870	0.96749	983.767	14.50	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	534.26670		0.53427		555.38870	0.55539	534.267	14.50	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	978.72670		0.97873		962.58850	0.96259	978.727	14.51	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	539.22670		0.53923		560.48850	0.56049	539.227	14.51	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	973.71550		0.97372		957.71190	0.95771	973.716	14.53	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	544.21550		0.54422		565.61190	0.56561	544.216	14.53	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.99390		14.99390		14.95880	14.95880		15.52	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	323.17520		0.32318		335.63060	0.33563	323.175	14.20	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,627.07520		1.62708		1,604.43060	1.60443	1,627.075	14.20	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,620.16290		1.62016		1,597.63000	1.59763	1,620.163	14.20	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	326.26290		0.32626		338.83000	0.33883	326.263	14.20	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,613.26490		1.61326		1,590.84890	1.59085	1,613.265	14.21	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	329.36490		0.32936		342.04890	0.34205	329.365	14.21	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.24880		15.24880		15.21320	15.21320		15.93	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,214.45950		1.21446		1,204.42260	1.20442	1,214.459	15.56	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	905.65950		0.90566		931.22260	0.93122	905.659	15.56	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,210.30950		1.21031		1,200.34360	1.20034	1,210.309	15.58	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	911.50950		0.91151		937.14360	0.93714	911.509	15.58	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,206.17620		1.20618		1,196.27430	1.19627	1,206.176	15.59	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	917.37620		0.91738		943.07430	0.94307	917.376	15.59	0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.00177		110.00177		109.99540	109.99540		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	988.23000		0.98823		994.60000	0.99460	988.230	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	998.23000		0.99823		1,004.60000	1.00460	998.230	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	1,008.23000		1.00823		1,014.60000	1.01460	1,008.230	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future			107.74349		107.74349		107.53595	107.53595		0.00	0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	753.49000		0.75349		545.95000	0.54595	753.490	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	743.49000		0.74349		535.95000	0.53595	743.490	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	733.49000		0.73349		525.95000	0.52595	733.490	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			111.56956		111.56956		111.56149	111.56149		0.00	0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	1,579.56000		1.57956		1,571.49000	1.57149	1,579.560	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	1,569.56000		1.56956		1,561.49000	1.56149	1,569.560	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	1,559.56000		1.55956		1,551.49000	1.55149	1,559.560	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 06/02/2014	Index Future			412.90700		412.90700		410.82200	410.82200			0.00	0	0.00
AL37	On 08/05/2014	Index Future			418.32700		418.32700		416.21600	416.21600			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			485.80900		485.80900		482.11500	482.11500			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			492.18600		492.18600		488.44700	488.44700			0.00	0	0.00
ALBI	On 06/02/2014	Index Future			437.82300		437.82300		434.66200	434.66200			8,756,460.00	2	789.00
ALBI	On 08/05/2014	Index Future			443.57000		443.57000		440.37000	440.37000			0.00	0	35.00
ALBI	On 07/08/2014	Index Future			449.64800		449.64800		446.41600	446.41600			0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.39640		9.39640		9.37740	9.37740		13.49	3,796,145.60	404	7,734.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,096.40040		1.09640	1,077.40030	1.07740	1,096.400	27.24	27.24	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	0.00040		0.00000	0.00030	0.00000	0.000	27.24	27.24	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	796.43340		0.79643	777.46260	0.77746	796.433	25.80	25.80	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	0.03340		0.00003	0.06260	0.00006	0.033	25.80	25.80	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	20.59850		0.02060	36.57800	0.03658	20.598	14.37	14.37	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	116.99850		0.11700	113.97800	0.11398	116.999	14.37	14.37	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	30.91730		0.03092	33.77670	0.03378	30.917	14.52	14.52	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	94.51730		0.09452	116.37670	0.11638	94.517	14.52	14.52	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	28.37980		0.02838	31.24620	0.03125	28.380	14.69	14.69	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	101.97980		0.10198	123.84620	0.12385	101.980	14.69	14.69	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	109.64290		0.10964	131.48920	0.13149	109.643	14.87	14.87	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	26.04290		0.02604	28.88920	0.02889	26.043	14.87	14.87	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	9.27800		0.00928	10.93230	0.01093	9.278	16.94	16.94	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	212.87800		0.21288	233.53230	0.23353	212.878	16.94	16.94	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	0.02480		0.00002	0.02210	0.00002	0.025	25.93	25.93	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	903.62480		0.90362	922.62210	0.92262	903.625	25.93	25.93	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	0.01250		0.00001	0.01020	0.00001	0.013	31.90	31.90	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,203.61250		1.20361	1,222.61020	1.22261	1,203.613	31.90	31.90	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.47430		9.47430	9.45590	9.45590				9,474.30	1	3,978.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	224.68490		0.22468	219.55530	0.21956	224.685	11.86	11.86	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	240.38490		0.24038	253.65530	0.25366	240.385	11.86	11.86	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	220.05040		0.22005	215.04950	0.21505	220.050	11.87	11.87	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	245.75040		0.24575	259.14950	0.25915	245.750	11.87	11.87	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	215.75030		0.21575	210.87190	0.21087	215.750	11.88	11.88	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	251.45030		0.25145	264.97190	0.26497	251.450	11.88	11.88	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.54720		9.54720	9.53050	9.53050				0.00	0	250.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	202.09750		0.20210	198.56320	0.19856	202.098	12.54	12.54	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	544.89750		0.54490	558.06320	0.55806	544.898	12.54	12.54	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	551.95560		0.55196	565.18400	0.56518	551.956	12.55	12.55	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	199.15560		0.19916	195.68400	0.19568	199.156	12.55	12.55	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	196.25410		0.19625	192.84200	0.19284	196.254	12.57	12.57	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	559.05410		0.55905	572.34200	0.57234	559.054	12.57	12.57	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.62960		9.62960	9.61470	9.61470				0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	453.44110		0.45344	447.65220	0.44765	453.441	12.16	12.16	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	363.84110		0.36384	372.95220	0.37295	363.841	12.16	12.16	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	448.39330		0.44839	442.67250	0.44267	448.393	12.16	12.16	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	368.79330		0.36879	377.97250	0.37797	368.793	12.16	12.16	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	443.38490		0.44338	437.72860	0.43773	443.385	12.16	12.16	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	373.78490		0.37378	383.02860	0.38303	373.785	12.16	12.16	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.70280		9.70280	9.68880	9.68880				0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	421.79050		0.42179	430.24170	0.43024	421.791	12.33	12.33	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	534.59050		0.53459	529.04170	0.52904	534.591	12.33	12.33	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	529.60440		0.52960	524.10540	0.52411	529.604	12.33	12.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	426.80440		0.42680		435.30540	0.43531	426.804	12.33	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	524.64830		0.52465		519.19900	0.51920	524.648	12.33	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	431.84830		0.43185		440.39900	0.44040	431.848	12.33	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.68670		9.68670		9.69050	9.69050		11.55	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	3.79090		0.00379		6.79850	0.00680	3.791	15.51	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	257.09090		0.25709		256.29850	0.25630	257.091	15.51	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	3.44930		0.00345		6.20340	0.00620	3.449	15.67	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	266.74930		0.26675		265.70340	0.26570	266.749	15.67	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	3.14070		0.00314		5.66020	0.00566	3.141	15.84	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	276.44070		0.27644		275.16020	0.27516	276.441	15.84	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.80510		9.80510		9.80940	9.80940		12.99	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	210.74450		0.21074		224.21900	0.22422	210.745	13.38	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	345.64450		0.34564		354.81900	0.35482	345.644	13.38	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	207.24000		0.20724		220.65380	0.22065	207.240	13.40	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	352.14000		0.35214		361.25380	0.36125	352.140	13.40	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	203.79080		0.20379		217.13800	0.21714	203.791	13.43	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	358.69080		0.35869		367.73800	0.36774	358.691	13.43	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.91570		9.91570		9.92220	9.92220		13.81	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	425.96180		0.42596		443.17260	0.44317	425.962	13.76	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	350.26180		0.35026		360.97260	0.36097	350.262	13.76	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	355.40860		0.35541		366.11520	0.36612	355.409	13.77	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	421.10860		0.42111		438.31520	0.43832	421.109	13.77	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	416.29990		0.41630		433.49830	0.43350	416.300	13.78	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	360.59990		0.36060		371.29830	0.37130	360.600	13.78	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			14.54880		14.54880		-26.27810	-26.27810			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			717.88580		717.88580		711.98590	711.98590			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			482.46670		482.46670		488.51040	488.51040			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			429.61730		429.61730		394.69600	394.69600			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			0.00050		0.00050		0.03510	0.03510			0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			83.87940		83.87940		-88.55130	-88.55130			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			660.91710		660.91710		662.78720	662.78720			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			725.62150		725.62150		726.72620	726.72620			0.00	0	3,784.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.58160		11.58160		11.54280	11.54280		14.37	0.00	0	385.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	791.88810		0.79189		753.41390	0.75341	791.888	24.86	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	0.28810		0.00029		0.61390	0.00061	0.288	24.86	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	781.90930		0.78191		743.46340	0.74346	781.909	24.74	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	0.30930		0.00031		0.66340	0.00066	0.309	24.74	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	771.93220		0.77193		733.51680	0.73352	771.932	24.63	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	0.33220		0.00033		0.71680	0.00072	0.332	24.63	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.76230		11.76230		11.72380	11.72380		14.51	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	618.48990		0.61849		600.28760	0.60029	618.490	13.85	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	146.18990		0.14619		166.48760	0.16649	146.190	13.85	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	611.76380		0.61176		593.79900	0.59380	611.764	13.87	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	149.46380		0.14946		169.99900	0.17000	149.464	13.87	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
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	605.08700		0.60509		587.35490	0.58735	605.087	13.88	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	152.78700		0.15279		173.55490	0.17355	152.787	13.88	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			11.93100		11.93100		11.89450	11.89450		14.95	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	674.14670		0.67415		661.90570	0.66191	674.147	14.48	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	333.14670		0.33315		357.40570	0.35741	333.147	14.48	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	668.75100		0.66875		656.69180	0.65669	668.751	14.49	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	337.75100		0.33775		362.19180	0.36219	337.751	14.49	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	663.39040		0.66339		651.51580	0.65152	663.390	14.51	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	342.39040		0.34239		367.01580	0.36702	342.390	14.51	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.70320		1.70320		1.70230	1.70230		13.64	0.00	0	100.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	536.80470		0.05368		537.47920	0.05375	536.805	17.25	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	4.80470		0.00048		14.47920	0.00145	4.805	17.25	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	440.81940		0.04408		446.29760	0.04463	440.819	16.53	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	8.81940		0.00088		23.29760	0.00233	8.819	16.53	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	347.98110		0.03480		359.67760	0.03597	347.981	15.80	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	15.98110		0.00160		36.67760	0.00367	15.981	15.80	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.72360		1.72360		1.72240	1.72240		14.13	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	683.01520		0.06830		701.48550	0.07015	683.015	14.09	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	347.01520		0.03470		377.48550	0.03775	347.015	14.09	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	626.86080		0.06269		646.94280	0.06469	626.861	14.13	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	390.86080		0.03909		422.94280	0.04229	390.861	14.13	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	578.17920		0.05782		599.14270	0.05991	578.179	14.30	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	442.17920		0.04422		475.14270	0.04751	442.179	14.30	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.74220		1.74220		1.74150	1.74150		15.25	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,007.44460		0.10074		1,020.10720	0.10201	1,007.445	14.67	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	485.44460		0.04854		505.10720	0.05051	485.445	14.67	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	531.75280		0.05318		552.28720	0.05523	531.753	14.76	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	953.75280		0.09538		967.28720	0.09673	953.753	14.76	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	902.39560		0.09024		916.76200	0.09168	902.396	14.86	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	580.39560		0.05804		601.76200	0.06018	580.396	14.86	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			113.16586		113.16586		113.15771	113.15771			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	2,175.86000		2.17586		2,167.71000	2.16771	2,175.860		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	2,165.86000		2.16586		2,157.71000	2.15771	2,165.860		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	2,155.86000		2.15586		2,147.71000	2.14771	2,155.860		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.73667		83.67025		9.84029	82.91418			0.00	0	6,292.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	1,465.92000		1.46592		2,221.99000	2.22199	1,465.920		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	1,390.39000		1.39039		2,146.46000	2.14646	1,390.390		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	1,314.97000		1.31497		2,071.04000	2.07104	1,314.970		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.85752		80.98654		9.96456	80.22101			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

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	9.54	Put	2,339.67000	2.33967	3,105.20000	3.10520	2,339.670		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	2,264.38000	2.26438	3,029.91000	3.02991	2,264.380		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	2,189.19000	2.18919	2,954.72000	2.95472	2,189.190		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI			437.24600	437.24600	434.20000	434.20000			13,117,380.00	3	468.00
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	27,440.00000	2.74400	57,900.00000	5.79000	27,440.000		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	27,540.00000	2.75400	58,000.00000	5.80000	27,540.000		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	27,640.00000	2.76400	58,100.00000	5.81000	27,640.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			449.05600	449.05600	445.94200	445.94200			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	109,340.00000	10.93400	140,480.00000	14.04800	109,340.000		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	109,440.00000	10.94400	140,580.00000	14.05800	109,440.000		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	109,540.00000	10.95400	140,680.00000	14.06800	109,540.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 06/02/2014	Index Future			200.02400	200.02400	199.97100	199.97100			4,000,480.00	2	1,332.00
IGOV	On 08/05/2014	Index Future			202.67400	202.67400	202.62200	202.62200			0.00	0	7.00
ILBI	On 06/02/2014	Index Future			541.74700	541.74700	541.71500	541.71500			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			5.24000	94.76000	5.26000	94.74000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.32000	94.68000	5.36000	94.64000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.37000	94.63000	5.43000	94.57000			0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.46000	94.54000	5.52000	94.48000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			5.57000	94.43000	5.66000	94.34000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.70000	94.30000	5.78000	94.22000			0.00	0	6,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.03000	93.97000	6.11000	93.89000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.42000	93.58000	6.52000	93.48000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.73000	93.27000	6.86000	93.14000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.06000	92.94000	7.18000	92.82000			0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.35000	92.65000	7.48000	92.52000			0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.54810	8.54810	8.48880	8.48880		14.69	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	409.24980	0.40925	351.63100	0.35163	409.250	21.97	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	1.14980	0.00115	2.83100	0.00283	1.150	21.97	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	399.35300	0.39935	341.93590	0.34194	399.353	21.76	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	1.25300	0.00125	3.13590	0.00314	1.253	21.76	0.00	0	0.00

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 13/12/2013	Foreign Exchange Future	8.16	Call	389.46620		0.38947		332.27170	0.33227	389.466	21.56	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	1.36620		0.00137		3.47170	0.00347	1.366	21.56	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.63270		8.63270		8.57350	8.57350		10.17	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	526.43180		0.52643		478.51710	0.47852	526.432	10.62	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	33.73180		0.03373		45.01710	0.04502	33.732	10.62	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	517.72680		0.51773		470.17190	0.47017	517.727	10.60	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	35.02680		0.03503		46.67190	0.04667	35.027	10.60	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	509.19150		0.50919		462.08650	0.46209	509.192	10.59	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	36.49150		0.03649		48.58650	0.04859	36.492	10.59	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			8.69090		8.69090		8.63180	8.63180		12.16	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	437.93720		0.43794		407.00390	0.40700	437.937	12.13	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	187.03720		0.18704		215.20390	0.21520	187.037	12.13	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	190.93060		0.19093		219.38370	0.21938	190.931	12.13	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	431.83060		0.43183		401.18370	0.40118	431.831	12.13	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	425.77910		0.42578		395.41570	0.39542	425.779	12.13	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	194.87910		0.19488		223.61570	0.22362	194.879	12.13	0.00	0	0.00
QUANTO € / \$	On 13/12/2013	Foreign Exchange Future			1.37220		1.37220		1.36740	1.36740			0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.37210		1.37210		1.36730	1.36730			0.00	0	147.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.37210		1.37210		1.36740	1.36740			0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			9.98340		9.98340	0.10017	9.95580	9.95580		15.54	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	2,998.38370		0.29984	0.10017	2,779.02960	0.27790	2,998.384	19.51	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	64.38370		0.00644	0.10017	121.02960	0.01210	64.384	19.51	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	2,903.79070		0.29038	0.10017	2,688.62710	0.26886	2,903.791	19.36	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	69.79070		0.00698	0.10017	130.62710	0.01306	69.791	19.36	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	2,809.65330		0.28097	0.10017	2,598.92790	0.25989	2,809.653	19.21	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	75.65330		0.00757	0.10017	140.92790	0.01409	75.653	19.21	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.97680		9.97680	0.10017	9.94920	9.94920		15.04	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	2,787.92820		0.27879	0.10017	2,686.79770	0.26868	2,787.928	14.96	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	3,419.92820		0.34199	0.10017	3,594.79770	0.35948	3,419.928	14.96	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	2,741.00960		0.27410	0.10017	2,640.92750	0.26409	2,741.010	14.95	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	3,473.00960		0.34730	0.10017	3,648.92750	0.36489	3,473.010	14.95	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	2,694.60220		0.26946	0.10017	2,595.58400	0.25956	2,694.602	14.94	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	3,526.60220		0.35266	0.10017	3,703.58400	0.37036	3,526.602	14.94	0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.03733		101.68208		8.17214	100.84158			0.00	0	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	1,247.13000		1.24713		2,087.63000	2.08763	1,247.130		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	1,183.45000		1.18345		2,023.95000	2.02395	1,183.450		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	1,119.81000		1.11981		1,960.31000	1.96031	1,119.810		0.00	0	0.00
R023	On 08/05/2014	Bond Future			8.14373		99.10032		8.28398	98.24940			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Put	3,454.33000		3.45433		4,305.25000	4.30525	3,454.330		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Put	3,390.58000		3.39058		4,241.50000	4.24150	3,390.580		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Put	3,326.88000		3.32688		4,177.80000	4.17780	3,326.880		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.29322		116.27530		6.40697	116.09359		2.25	0.00	0	32,002.00
R157	On 06/02/2014	Bond Future	5.64	Call	82.87000		0.08287		63.43000	0.06343	82.870	2.20	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,134.32000		1.13432		1,296.59000	1.29659	1,134.320	2.20	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	85.49000		0.08549		65.50000	0.06550	85.490	2.20	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,120.74000		1.12074		1,282.46000	1.28246	1,120.740	2.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 06/02/2014	Bond Future	5.66	Call	88.17000		0.08817		67.64000	0.06764	88.170	2.20	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,107.23000		1.10723	1,268.41000	1.26841	1,107.230	2.20	0.00	0	0	0.00
R157	On 08/05/2014	Bond Future			6.49341		110.99399	6.62995	110.81053		2.19	0.00	0	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	91.34000		0.09134	73.57000	0.07357	91.340	2.12	0.00	0	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,864.91000		1.86491	2,030.60000	2.03060	1,864.910	2.12	0.00	0	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	93.01000		0.09301	74.96000	0.07496	93.010	2.12	0.00	0	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,852.82000		1.85282	2,018.23000	2.01823	1,852.820	2.12	0.00	0	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	94.70000		0.09470	76.37000	0.07637	94.700	2.12	0.00	0	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,840.75000		1.84075	2,005.88000	2.00588	1,840.750	2.12	0.00	0	0	0.00
R157	On 07/08/2014	Bond Future			6.71784		112.51616	6.88577	112.33287		1.89	0.00	0	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	701.10000		0.70110	616.00000	0.61600	701.100	1.89	0.00	0	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	676.88000		0.67688	775.07000	0.77507	676.880	1.89	0.00	0	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	671.83000		0.67183	769.55000	0.76955	671.830	1.89	0.00	0	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	706.97000		0.70697	621.40000	0.62140	706.970	1.89	0.00	0	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	712.49000		0.71249	626.47000	0.62647	712.490	1.89	0.00	0	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	666.43000		0.66643	763.70000	0.76370	666.430	1.89	0.00	0	0	0.00
R157	On 06/11/2014	Bond Future			7.07312		107.26898	7.29580	107.08195		1.68	0.00	0	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	363.21000		0.36321	307.53000	0.30753	363.210	1.64	0.00	0	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,110.22000		1.11022	1,241.57000	1.24157	1,110.220	1.64	0.00	0	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	365.99000		0.36599	309.99000	0.30999	365.990	1.64	0.00	0	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,104.49000		1.10449	1,235.52000	1.23552	1,104.490	1.64	0.00	0	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	368.79000		0.36879	312.45000	0.31245	368.790	1.64	0.00	0	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,098.79000		1.09879	1,229.48000	1.22948	1,098.790	1.64	0.00	0	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0	0.00
R186	On 06/02/2014	Bond Future			8.32592		118.44173	8.44987	117.36866		13.80	0.00	0	0	60,693.00
R186	On 06/02/2014	Bond Future	7.74	Call	790.00000		0.79000	621.15000	0.62115	790.000	13.52	0.00	0	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	6,055.04000		6.05504	6,959.26000	6.95926	6,055.040	13.52	0.00	0	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	809.64000		0.80964	637.14000	0.63714	809.640	13.52	0.00	0	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,982.08000		5.98208	6,882.65000	6.88265	5,982.080	13.52	0.00	0	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	829.50000		0.82950	653.32000	0.65332	829.500	13.52	0.00	0	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,909.43000		5.90943	6,806.32000	6.80632	5,909.430	13.52	0.00	0	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	4,802.03000		4.80203	4,120.56000	4.12056	4,802.030	13.93	0.00	0	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,187.23000		1.18723	1,578.83000	1.57883	1,187.230	13.93	0.00	0	0	250.00
R186	On 08/05/2014	Bond Future			8.42940		119.99644	8.55788	118.91001		14.13	0.00	0	0	740.00
R186	On 08/05/2014	Bond Future	7.09	Call	765.45000		0.76545	640.78000	0.64078	765.450	13.78	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,992.52000		12.99252	13,954.28000	13.95428	12,992.520	13.78	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	777.91000		0.77791	651.47000	0.65147	777.910	13.78	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,907.24000		12.90724	13,867.23000	13.86723	12,907.240	13.78	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	790.53000		0.79053	662.29000	0.66229	790.530	13.78	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,822.23000		12.82223	13,780.42000	13.78042	12,822.230	13.78	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,418.84000		1.41884	1,207.24000	1.20724	1,418.840	13.78	19,863.76	14	14	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,721.09000		9.72109	10,595.92000	10.59592	9,721.090	13.78	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	3,607.77000		3.60777	3,169.79000	3.16979	3,607.770	14.04	0.00	0	0	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	5,148.94000		5.14894	5,797.39000	5.79739	5,148.940	14.04	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	4,629.98000		4.62998	4,107.70000	4.10770	4,629.980	14.13	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	4,031.22000		4.03122	4,595.37000	4.59537	4,031.220	14.13	56,437.08	14	14	1,933.00
R186	On 08/05/2014	Bond Future	9.00	Call	7,083.57000		7.08357	6,399.21000	6.39921	7,083.570	14.37	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	2,365.81000		2.36581	2,767.88000	2.76788	2,365.810	14.37	0.00	0	0	400.00
R186	On 08/05/2014	Bond Future	9.25	Call	8,471.34000		8.47134	7,714.55000	7.71455	8,471.340	14.49	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,771.46000		1.77146	2,101.10000	2.10110	1,771.460	14.49	0.00	0	0	8,000.00
R186	On 07/08/2014	Bond Future			8.52851		116.35057	8.66144	115.25205		13.69	0.00	0	0	0.00

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	8.29	Put	6,208.66000		6.20866		6,851.56000	6.85156	6,208.660	13.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,200.30000		4.20030		3,744.68000	3.74468	4,200.300	13.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,237.40000		4.23740		3,778.95000	3.77895	4,237.400	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	6,160.58000		6.16058		6,800.65000	6.80065	6,160.580	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,274.68000		4.27468		3,813.40000	3.81340	4,274.680	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	6,112.76000		6.11276		6,750.00000	6.75000	6,112.760	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	6,874.61000		6.87461		6,242.88000	6.24288	6,874.610	13.77	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,681.05000		3.68105		4,147.84000	4.14784	3,681.050	13.77	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.62975		117.96478		8.76786	116.84981		13.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	4,082.77000		4.08277		3,661.23000	3.66123	4,082.770	12.93	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	8,162.29000		8.16229		8,855.72000	8.85572	8,162.290	12.93	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	4,116.00000		4.11600		3,692.02000	3.69202	4,116.000	12.93	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	8,110.21000		8.11021		8,801.20000	8.80120	8,110.210	12.93	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	4,148.95000		4.14895		3,722.54000	3.72254	4,148.950	12.94	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	8,057.94000		8.05794		8,746.50000	8.74650	8,057.940	12.94	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	8,259.12000		8.25912		7,588.90000	7.58890	8,259.120	13.34	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,983.08000		3.98308		4,427.83000	4.42783	3,983.080	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	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/02/2014	Bond Future			275.80703		275.80703		275.79196	275.79196			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	4,182.97000		4.18297		4,198.04000	4.19804	4,182.970		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	4,192.97000		4.19297		4,208.04000	4.20804	4,192.970		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	4,202.97000		4.20297		4,218.04000	4.21804	4,202.970		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.82747		104.49461		4.87389	104.45500		1.13	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	420.61000		0.42061		395.01000	0.39501	420.610	1.18	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	69.44000		0.06944		83.45000	0.08345	69.440	1.18	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	427.22000		0.42722		401.37000	0.40137	427.220	1.18	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	67.56000		0.06756		81.32000	0.08132	67.560	1.18	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	433.74000		0.43374		407.64000	0.40764	433.740	1.18	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	65.59000		0.06559		79.10000	0.07910	65.590	1.18	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.63274		105.86626		4.69791	105.82672		0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	285.59000		0.28559		267.15000	0.26715	285.590	0.93	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	220.52000		0.22052		241.62000	0.24162	220.520	0.93	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	288.87000		0.28887		270.28000	0.27028	288.870	0.93	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	217.74000		0.21774		238.69000	0.23869	217.740	0.93	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	292.18000		0.29218		273.43000	0.27343	292.180	0.93	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	214.99000		0.21499		235.78000	0.23578	214.990	0.93	0.00	0	0.00
R201	On 07/08/2014	Bond Future			3.97062		102.90848		4.07388	102.87090		0.60	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	530.06000		0.53006		500.55000	0.50055	530.060	0.63	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	51.84000		0.05184		59.91000	0.05991	51.840	0.63	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	51.18000		0.05118		59.18000	0.05918	51.180	0.63	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	533.01000		0.53301		503.43000	0.50343	533.010	0.63	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	535.97000		0.53597		506.31000	0.50631	535.970	0.63	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	50.54000		0.05054		58.46000	0.05846	50.540	0.63	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/02/2014	Bond Future			209.21002		209.21002		209.19609	209.19609			0.00	0	44,679.00
R202	On 06/02/2014	Bond Future	208.99	Call	220.02000		0.22002		206.09000	0.20609	220.020		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	210.02000		0.21002		196.09000	0.19609	210.020		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	200.02000		0.20002		186.09000	0.18609	200.020		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			7.05486		107.11661		7.18834	106.69127		4.74	0.00	0	8,612.00
R203	On 06/02/2014	Bond Future	5.95	Call	29.87000		0.02987		19.95000	0.01995	29.870	4.61	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,634.49000		3.63449	4,049.91000	4.04991	3,634.490	3,634.490	4.61	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	62.08000		0.06208		42.42000	0.04242	62.080	4.61	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,036.00000		3.03600	3,441.68000	3.44168	3,036.000	3,036.000	4.61	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	64.38000		0.06438		44.05000	0.04405	64.380	4.61	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,005.23000		3.00523	3,410.24000	3.41024	3,005.230	3,005.230	4.61	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	66.75000		0.06675		45.73000	0.04573	66.750	4.61	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,974.54000		2.97454	3,378.86000	3.37886	2,974.540	2,974.540	4.61	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	510.24000		0.51024		386.63000	0.38663	510.240	4.69	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,199.44000		1.19944	1,501.17000	1.50117	1,199.440	1,199.440	4.69	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.20426		104.36248		7.34910	103.93213		4.86	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	122.31000		0.12231		93.97000	0.09397	122.310	4.73	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,600.34000		4.60034	5,002.35000	5.00235	4,600.340	4,600.340	4.73	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	124.86000		0.12486		95.99000	0.09599	124.860	4.73	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,571.51000		4.57151	4,972.99000	4.97299	4,571.510	4,571.510	4.73	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	127.46000		0.12746		98.06000	0.09806	127.460	4.73	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,542.73000		4.54273	4,943.68000	4.94368	4,542.730	4,542.730	4.73	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	817.49000		0.81749		678.91000	0.67891	817.490	4.81	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,909.66000		1.90966	2,201.43000	2.20143	1,909.660	1,909.660	4.81	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,611.01000		1.61101	1,386.83000	1.38683	1,611.010	1,611.010	4.88	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,029.95000		1.02995	1,236.12000	1.23612	1,029.950	1,029.950	4.88	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.35283		105.79336		7.51015	105.35964		4.50	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	916.78000		0.91678		777.74000	0.77774	916.780	4.42	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,346.59000		2.34659	2,641.27000	2.64127	2,346.590	2,346.590	4.42	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,450.51000		1.45051	1,257.45000	1.25745	1,450.510	1,450.510	4.48	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,624.37000		1.62437	1,865.03000	1.86503	1,624.370	1,624.370	4.48	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,464.05000		1.46405	1,269.75000	1.26975	1,464.050	1,464.050	4.48	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,610.21000		1.61021	1,849.63000	1.84963	1,610.210	1,610.210	4.48	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,477.65000		1.47765	1,282.12000	1.28212	1,477.650	1,477.650	4.48	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,596.13000		1.59613	1,834.32000	1.83432	1,596.130	1,596.130	4.48	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.52775		103.10038		7.70128	102.65953		4.38	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	946.17000		0.94617		809.10000	0.80910	946.170	4.26	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,717.05000		2.71705	3,020.83000	3.02083	2,717.050	2,717.050	4.26	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	955.15000		0.95515		817.12000	0.81712	955.150	4.26	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,700.01000		2.70001	3,002.83000	3.00283	2,700.010	2,700.010	4.26	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	964.19000		0.96419		825.19000	0.82519	964.190	4.26	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,683.03000		2.68303	2,984.88000	2.98488	2,683.030	2,683.030	4.26	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

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			9.17072		93.87169		9.26883	92.99311			0.00	0	1,652.00
R2037	On 06/02/2014	Bond Future	9.37	Call	1,770.68000		1.77068		892.10000	0.89210	1,770.680		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	1,858.11000		1.85811		979.53000	0.97953	1,858.110		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	1,945.40000		1.94540		1,066.82000	1.06682	1,945.400		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			9.27240		95.10382		9.37361	94.21420			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	858.12000		0.85812		0.00000	0.00000	858.120		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		31.50000	0.03150	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	945.32000		0.94532		55.70000	0.05570	945.320		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	1,032.38000		1.03238		142.76000	0.14276	1,032.380		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.37263		92.14997		9.47689	91.25049			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	2,967.48000		2.96748		3,866.96000	3.86696	2,967.480		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	2,876.04000		2.87604		3,775.52000	3.77552	2,876.040		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	2,784.74000		2.78474		3,684.22000	3.68422	2,784.740		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.31618		103.88191		7.44249	103.36609		6.92	0.00	0	28,343.00
R204	On 06/02/2014	Bond Future	6.39	Call	114.99000		0.11499		84.87000	0.08487	114.990	6.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,996.06000		3.99606		4,481.76000	4.48176	3,996.060	6.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	118.69000		0.11869		87.67000	0.08767	118.690	6.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,956.91000		3.95691		4,441.71000	4.44171	3,956.910	6.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	122.49000		0.12249		90.55000	0.09055	122.490	6.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,917.88000		3.91788		4,401.76000	4.40176	3,917.880	6.72	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.44924		105.24551		7.58381	104.72350		6.69	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	224.75000		0.22475		180.75000	0.18075	224.750	6.51	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,893.11000		5.89311		6,371.12000	6.37112	5,893.110	6.51	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	228.96000		0.22896		184.24000	0.18424	228.960	6.51	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,855.77000		5.85577		6,333.06000	6.33306	5,855.770	6.51	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	233.24000		0.23324		187.78000	0.18778	233.240	6.51	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,818.51000		5.81851		6,295.06000	6.29506	5,818.510	6.51	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.57966		102.65712		7.72288	102.13040		6.77	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,988.71000		1.98871		1,762.44000	1.76244	1,988.710	6.71	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,505.57000		2.50557		2,806.02000	2.80602	2,505.570	6.71	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,006.21000		2.00621		1,778.57000	1.77857	2,006.210	6.71	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,485.96000		2.48596		2,785.04000	2.78504	2,485.960	6.71	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,023.81000		2.02381		1,794.80000	1.79480	2,023.810	6.71	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,466.46000		2.46646		2,764.17000	2.76417	2,466.460	6.71	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,633.96000		2.63396		2,361.13000	2.36113	2,633.960	6.78	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,898.11000		1.89811		2,152.00000	2.15200	1,898.110	6.78	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.72044		104.08131		7.87440	103.54621		6.64	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,516.81000		1.51681		1,344.05000	1.34405	1,516.810	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	4,103.60000		4.10360		4,465.94000	4.46594	4,103.600	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,529.63000		1.52963		1,355.80000	1.35580	1,529.630	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	4,080.47000		4.08047		4,441.74000	4.44174	4,080.470	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,542.52000		1.54252		1,367.62000	1.36762	1,542.520	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	4,057.41000		4.05741		4,417.61000	4.41761	4,057.410	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	3,133.67000		3.13367		2,849.71000	2.84971	3,133.670	6.70	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,199.07000		2.19907		2,450.21000	2.45021	2,199.070	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

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/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.59860		98.89353		7.72935	98.28725		8.74	0.00	0	20,161.00
R207	On 06/02/2014	Bond Future	6.64	Call	148.54000		0.14854		110.80000	0.11080	148.540	8.50	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,736.74000		4.73674	5,305.28000	5.30528	4,736.740	8.50	0.00	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	153.00000		0.15300		114.21000	0.11421	153.000	8.50	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,692.00000		4.69200	5,259.49000	5.25949	4,692.000	8.50	0.00	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	157.56000		0.15756		117.71000	0.11771	157.560	8.50	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,647.40000		4.64740	5,213.83000	5.21383	4,647.400	8.50	0.00	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.72652		100.19162		7.86445	99.57790		8.44	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	242.97000		0.24297		195.76000	0.19576	242.970	8.22	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,409.48000		7.40948	7,975.99000	7.97599	7,409.480	8.22	0.00	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	247.41000		0.24741		199.44000	0.19944	247.410	8.22	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,365.26000		7.36526	7,931.01000	7.93101	7,365.260	8.22	0.00	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	251.92000		0.25192		203.17000	0.20317	251.920	8.22	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,321.13000		7.32113	7,886.10000	7.88610	7,321.130	8.22	0.00	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.85195		97.92492		7.99732	97.30515		8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,328.48000		2.32848	2,063.60000	2.06360	2,328.480	8.36	0.00	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	3,024.64000		3.02464	3,379.53000	3.37953	3,024.640	8.36	0.00	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,348.38000		2.34838	2,081.93000	2.08193	2,348.380	8.36	0.00	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	3,001.38000		3.00138	3,354.70000	3.35470	3,001.380	8.36	0.00	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,368.38000		2.36838	2,100.35000	2.10035	2,368.380	8.36	0.00	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,978.24000		2.97824	3,329.98000	3.32998	2,978.240	8.36	0.00	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.97946		99.28355		8.13366	98.65417		8.38	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,983.69000		1.98369	1,765.68000	1.76568	1,983.690	8.20	0.00	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,647.74000		4.64774	5,059.11000	5.05911	4,647.740	8.20	0.00	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,999.39000		1.99939	1,780.13000	1.78013	1,999.390	8.20	0.00	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,621.10000		4.62110	5,031.22000	5.03122	4,621.100	8.20	0.00	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	2,015.17000		2.01517	1,794.66000	1.79466	2,015.170	8.20	0.00	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,594.56000		4.59456	5,003.43000	5.00343	4,594.560	8.20	0.00	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			7.77883		96.92101		7.90893	96.24610		9.70	0.00	0	11,034.00
R208	On 06/02/2014	Bond Future	6.74	Call	114.36000		0.11436		83.67000	0.08367	114.360	9.42	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,723.24000		5.72324	6,367.46000	6.36746	5,723.240	9.42	0.00	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	118.11000		0.11811		86.48000	0.08648	118.110	9.42	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,671.08000		5.67108	6,314.36000	6.31436	5,671.080	9.42	0.00	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	121.97000		0.12197		89.38000	0.08938	121.970	9.42	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,619.07000		5.61907	6,261.39000	6.26139	5,619.070	9.42	0.00	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.89356		94.79727		8.02975	94.11404		9.85	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	222.73000		0.22273		178.03000	0.17803	222.730	9.59	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,747.11000		8.74711	9,385.64000	9.38564	8,747.110	9.59	0.00	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	227.03000		0.22703		181.55000	0.18155	227.030	9.59	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,695.40000		8.69540	9,333.15000	9.33315	8,695.400	9.59	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
R208	On 08/05/2014	Bond Future	6.31	Call	231.40000		0.23140		185.14000	0.18514	231.400	9.59	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,643.78000		8.64378		9,280.75000	9.28075	8,643.780	9.59	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.00456		96.09701		8.14691	95.40671		9.29	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,425.60000		3.42560		3,831.14000	3.83114	3,425.600	9.16	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,373.21000		2.37321		2,088.45000	2.08845	2,373.210	9.16	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,395.30000		2.39530		2,108.68000	2.10868	2,395.300	9.16	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,398.32000		3.39832		3,802.00000	3.80200	3,398.320	9.16	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,417.50000		2.41750		2,129.04000	2.12904	2,417.500	9.17	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,371.19000		3.37119		3,773.03000	3.77303	3,371.190	9.17	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	3,590.16000		3.59016		3,214.90000	3.21490	3,590.160	9.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,260.10000		2.26010		2,575.14000	2.57514	2,260.100	9.30	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.12242		94.03360		8.27216	93.33274		9.37	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,948.49000		1.94849		1,718.02000	1.71802	1,948.490	9.16	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	5,225.97000		5.22597		5,696.36000	5.69636	5,225.970	9.16	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,965.81000		1.96581		1,733.84000	1.73384	1,965.810	9.17	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	5,194.26000		5.19426		5,663.15000	5.66315	5,194.260	9.17	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,983.23000		1.98323		1,749.76000	1.74976	1,983.230	9.17	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	5,162.67000		5.16267		5,630.06000	5.63006	5,162.670	9.17	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	4,302.11000		4.30211		3,907.64000	3.90764	4,302.110	9.46	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,547.15000		2.54715		2,853.54000	2.85354	2,547.150	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	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/02/2014	Bond Future			9.06121		75.62702		9.16422	74.86413		19.91	0.00	0	23,356.00
R209	On 06/02/2014	Bond Future	8.54	Call	925.17000		0.92517		782.73000	0.78273	925.170	19.56	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,984.11000		4.98411		5,604.56000	5.60456	4,984.110	19.56	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	945.36000		0.94536		800.20000	0.80020	945.360	19.57	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,923.17000		4.92317		5,540.90000	5.54090	4,923.170	19.57	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	965.86000		0.96586		817.95000	0.81795	965.860	19.57	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,862.68000		4.86268		5,477.66000	5.47766	4,862.680	19.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.15363		73.47532		9.25969	72.70282		20.41	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	732.98000		0.73298		639.23000	0.63923	732.980	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,469.72000		11.46972		12,148.47000	12.14847	11,469.720	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	744.74000		0.74474		649.66000	0.64966	744.740	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,390.82000		11.39082		12,068.24000	12.06824	11,390.820	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	756.65000		0.75665		660.23000	0.66023	756.650	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,312.21000		11.31221		11,988.29000	11.98829	11,312.210	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Call	5,708.41000		5.70841		0.00000	0.00000	5,708.410	20.64	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	2,337.43000		2.33743		0.00000	0.00000	2,337.430	20.64	3,950,256.70	1,690	845.00
R209	On 08/05/2014	Bond Future	9.75	Call	6,231.82000		6.23182		5,741.53000	5.74153	6,231.820	20.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	2,050.52000		2.05052		2,332.73000	2.33273	2,050.520	20.72	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Call	6,679.72000		6.67972		6,169.07000	6.16907	6,679.720	20.78	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,834.58000		1.83458		2,096.43000	2.09643	1,834.580	20.78	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.24235		74.48280		9.35133	73.70154		19.95	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	4,096.70000		4.09670		3,758.80000	3.75880	4,096.700	19.72	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,583.17000		5.58317		6,026.53000	6.02653	5,583.170	19.72	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,541.16000		5.54116		5,982.63000	5.98263	5,541.160	19.72	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	4,129.27000		4.12927		3,789.48000	3.78948	4,129.270	19.72	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,161.97000		4.16197		3,820.29000	3.82029	4,161.970	19.73	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,499.40000		5.49940		5,938.98000	5.93898	5,499.400	19.73	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.33310		72.37122		9.44550	71.57831		20.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	8.99	Call	4,389.13000		4.38913		4,052.86000	4.05286	4,389.130	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,896.87000		6.89687		7,353.51000	7.35351	6,896.870	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,419.96000		4.41996		4,082.03000	4.08203	4,419.960	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,852.70000		6.85270		7,307.68000	7.30768	6,852.700	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,450.91000		4.45091		4,111.31000	4.11131	4,450.910	19.87	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,808.76000		6.80876		7,262.07000	7.26207	6,808.760	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			160.13005		160.13005		160.11987	160.11987			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	1,359.95000		1.35995		1,370.13000	1.37013	1,359.950		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	1,369.95000		1.36995		1,380.13000	1.38013	1,369.950		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	1,379.95000		1.37995		1,390.13000	1.39013	1,379.950		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			129.03932		129.03932		129.03758	129.03758			0.00	0	2,022.00
R211	On 06/02/2014	Bond Future	128.99	Call	49.32000		0.04932		47.58000	0.04758	49.320		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	39.32000		0.03932		37.58000	0.03758	39.320		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	29.32000		0.02932		27.58000	0.02758	29.320		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			130.89359		130.89359		130.88700	130.88700			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	2,096.41000		2.09641		2,103.00000	2.10300	2,096.410		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	2,106.41000		2.10641		2,113.00000	2.11300	2,106.410		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	2,116.41000		2.11641		2,123.00000	2.12300	2,116.410		0.00	0	0.00
R212	On 31/01/2022	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.88630		86.75938		9.00485	85.86092		17.82	0.00	0	21,203.00
R213	On 06/02/2014	Bond Future	8.29	Call	812.92000		0.81292		662.98000	0.66298	812.920	17.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,554.29000		5.55429		6,302.81000	6.30281	5,554.290	17.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	831.23000		0.83123		678.33000	0.67833	831.230	17.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,489.92000		5.48992		6,235.48000	6.23548	5,489.920	17.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	849.83000		0.84983		693.95000	0.69395	849.830	17.51	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,425.95000		5.42595		6,168.53000	6.16853	5,425.950	17.51	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.98271		84.36085		9.10491	83.45098		18.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	770.43000		0.77043		657.73000	0.65773	770.430	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,801.75000		11.80175		12,598.92000	12.59892	11,801.750	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	782.32000		0.78232		668.10000	0.66810	782.320	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,723.94000		11.72394		12,519.59000	12.51959	11,723.940	18.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 08/05/2014	Bond Future	7.66	Call	794.36000		0.79436		678.60000	0.67860	794.360	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,646.40000		11.64640	12,440.51000	12.44051	11,646.400		18.08	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.07657		85.51737	9.20235	84.59716			17.99	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,150.72000		4.15072	3,759.66000	3.75966	4,150.720		17.82	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,922.78000		5.92278	6,451.93000	6.45193	5,922.780		17.82	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,183.48000		4.18348	3,790.23000	3.79023	4,183.480		17.82	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,879.53000		5.87953	6,406.49000	6.40649	5,879.530		17.82	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,216.38000		4.21638	3,820.95000	3.82095	4,216.380		17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,836.51000		5.83651	6,361.29000	6.36129	5,836.510		17.83	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.17427		83.16555	9.30420	82.23167			18.02	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,572.23000		4.57223	4,174.87000	4.17487	4,572.230		17.85	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	7,047.67000		7.04767	7,584.19000	7.58419	7,047.670		17.85	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,603.69000		4.60369	4,204.41000	4.20441	4,603.690		17.85	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	7,003.52000		7.00352	7,538.12000	7.53812	7,003.520		17.85	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,635.27000		4.63527	4,234.07000	4.23407	4,635.270		17.86	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,959.58000		6.95958	7,492.26000	7.49226	6,959.580		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			9.18771		76.26157	9.29082	75.47591			21.24	0.00	0	5,155.00
R214	On 06/02/2014	Bond Future	8.99	Call	1,906.08000		1.90608	1,653.44000	1.65344	1,906.080		21.11	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,453.08000		3.45308	3,986.10000	3.98610	3,453.080		21.11	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	1,937.90000		1.93790	1,681.81000	1.68181	1,937.900		21.11	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,405.34000		3.40534	3,934.91000	3.93491	3,405.340		21.11	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	1,970.03000		1.97003	1,710.48000	1.71048	1,970.030		21.12	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,358.06000		3.35806	3,884.17000	3.88417	3,358.060		21.12	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.27860		73.97782	9.38478	73.18223			21.85	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	3,122.29000		3.12229	2,822.11000	2.82211	3,122.290		21.61	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,360.93000		5.36093	5,856.34000	5.85634	5,360.930		21.61	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	3,154.18000		3.15418	2,851.70000	2.85170	3,154.180		21.61	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,313.34000		5.31334	5,806.45000	5.80645	5,313.340		21.61	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	3,186.25000		3.18625	2,881.47000	2.88147	3,186.250		21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	5,266.06000		5.26606	5,756.87000	5.75687	5,266.060		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			9.23411		98.95553	9.34246	97.89715				46,410,143.57	469	12,106.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	1,441.20000		1.44120	2,499.58000	2.49958	1,441.200			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	1,339.93000		1.33993	2,398.31000	2.39831	1,339.930			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	1,238.85000		1.23885	2,297.23000	2.29723	1,238.850			0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.32706		95.83265	9.43880	94.76089				44,945,512.85	469	1,375.00
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	2,857.26000		2.85726	3,929.02000	3.92902	2,857.260			0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	2,755.13000		2.75513	3,826.89000	3.82689	2,755.130			0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	2,653.19000		2.65319	3,724.95000	3.72495	2,653.190			0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			20,408.93000		20,408.93000	20,383.09000	20,383.09000				0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			20,692.56000		20,692.56000	20,666.98000	20,666.98000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for Derivatives :											232,222,636.16	12,892	2 632 100.00
<u>i-Bonds</u>													
AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.11597			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.83000	104.72568		6.83000	104.70625			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.41471			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.54500	105.07858		8.54500	105.05429			2,190,938,000,000.00	256,400,000	4,256,400,000.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.28960			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.39464			0.00	700,000,000	700,000,000.00
AB013	On 21/11/2018	Spot Bond		9.41000	96.14429		9.41000	96.11987			1,872,590,000,000.00	199,000,000	393,500,000.00
AB06	On 27/03/2015	Spot Bond		7.13000	102.85893		7.13000	102.83902			2,217,952,629,000.00	311,073,300	855,273,300.00
AB07	On 07/03/2014	Spot Bond		5.44000	103.09395		5.44000	103.07878			0.00	0	1,042,244,900.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.72963			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.68500	105.69026		8.68500	105.66545			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond		0.84000	135.83252		0.84000	135.80842			67,993,380,000.00	80,944,500	80,944,500.00
ABCP13	On 07/12/2023	Spot Bond		2.39500	127.50807		2.39500	259.41272			0.00	0	10,000,000.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.30099			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.09298			0.00	300,000,000	100,000,000.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.43031			0.00	0	10,000,000.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.89680			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	99.89201			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	99.88869			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.73609			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.59000	107.37344		7.59000	107.35135			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.62948			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		6.69000	104.06556		6.69000	104.04664			0.00	0	43,200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.18465			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.50894			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.27661			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.23337			0.00	300,000,000	100,000,000.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.34307			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.50680			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.75022			0.00	0	0.00
ABL18		On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.68802			0.00	0	0.00
ABL19		On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.92954			0.00	0	0.00
ABLC09		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.34638			0.00	0	0.00
ABLC10		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.83243			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	5.29000	130.40024		5.29000	130.36161			209,484,000,000.00	39,600,000	39,600,000.00
ABLI03		On 15/03/2015	Spot Bond	3.09500	125.88089		3.09500	125.85079			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	2.79000	117.18336		2.79000	117.15635			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	4.44000	100.96167		4.44000	100.93403			10,511,700,000,000.00	2,367,500,000	2,367,500,000.00
ABLI06		On 19/07/2020	Spot Bond	5.93500	102.36352		5.93500	102.96389			0.00	0	0.00
ABLS2A		On 13/07/2016	Spot Bond	11.08500	116.07162		11.08500	116.03761			5,885,026,500,000.00	530,900,000	530,900,000.00
ABLS2B		On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.81294			0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.80260			0.00	0	0.00
ABLS4		On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.90212			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.99838			0.00	0	100,000,000.00
ABLS11		On 29/06/2019	Spot Bond	4.09000	112.42942		4.09000	112.39962			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	36.95319		100.00000	44.52593			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.13500	163.21393		2.13500	163.17921			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	154.04843		2.76000	154.01312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN09	On 27/06/2023	Spot Bond	2.16500		167.26291		2.16500	167.22725			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.19000		166.41523		2.19000	166.37958			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.08125		72.53710		8.08125	72.50832			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.08125		72.53710		8.08125	72.50832			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	90.06000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.78068			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	91.11000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	89.94000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	90.43000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	86.46000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	85.93000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.11888			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.01666			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	85.45000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.23000		102.25259		6.23000	102.23544			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	86.46000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	90.51000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	87.34000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.29408			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.12000		113.61642		7.12000	113.59447			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.06639			0.00	0	0.00
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	84.05000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.81000		93.02768		2.81000	100.38052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN62	On 31/03/2028	Spot Bond	2.81000		98.06037		2.81000	145.36586			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.79000		110.10597		2.79000	189.67975			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	83.17000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.70500		89.72706		9.70500	90.42597			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	91.78000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	103.00000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	106.99490			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	88.68000			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	9.84000		104.63602		9.84000	104.50855			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	9.78500		104.93245		9.78500	104.92236			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.00500		89.45965		9.00500	89.43801			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.61000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	107.34000			0.00	0	0.00
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	9.88000		104.08703		9.88000	104.20907			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	90.90000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	100.00000		2.22679		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
ABS10	On 17/03/2018	Spot Bond		8.38500	107.58860		8.38500	107.56419			11,868,129,000,000.00	1,415,400,000	2,902,300,000.00
ABS5	On 01/05/2015	Spot Bond		6.78000	102.90793		6.78000	102.88898			4,653,792,000,000.00	686,400,000	1,342,100,000.00
ABS6	On 01/06/2020	Spot Bond		8.98000	96.47714		8.98000	96.45387			105,964,000,000.00	11,800,000	1,917,600,000.00
ABS7	On 11/09/2026	Spot Bond		10.04000	93.40239		10.04000	93.37712			0.00	0	90,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.48000	106.07236		7.48000	106.05084			0.00	0	21,700,000.00
ABS11	On 11/06/2014	Spot Bond		1.54000	127.90046		1.54000	127.87536			38,597,020,000.00	25,063,000	25,063,000.00
ABS12	On 07/12/2023	Spot Bond		2.20500	129.46445		2.20500	263.39430			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond		0.78000	124.54640		0.78000	127.30191			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		2.08500	124.22372		2.08500	126.69228			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	35.03341		100.00000	34.94855			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.28000	106.68649		11.28000	106.65416			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.52551			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.76007		100.00000	2.75331			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.53965			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.73975			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	16.45130		100.00000	16.41101			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.51136			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	60.21683		11.00000	60.19962			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	10.52883		100.00000	10.50305			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.36813			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.41045			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	99.81739			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.79729			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.82636			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.82030			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.81763			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.82400			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.82400			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.84197			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.83124			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.84197			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.80603			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	86.21055			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.83457			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.87257			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.46878			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.83739			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.82399			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	99.81772			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.81528			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.82014			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.84951			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.83125			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.43500	104.85101		9.43500	102.32990			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.84594			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.34000	103.47953		7.34000	103.45894			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.75953			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.88583			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.60877			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	100.82857			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	79.66011			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	158.28824			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	158.32526			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	99.82632			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.41797			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.41797			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.82857			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.27481			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.83236			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.83381			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.92911			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.17306			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.92973			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.37153			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.49098			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.91106			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.13829			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.72741			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	99.82562			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.85514			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.85780			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.82967			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.55719			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.84909			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.85321			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.84522			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.83015			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.83862			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.84837			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.84571			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.31390		10.23000	102.28571			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.84287			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.84716			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.78317			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	111.50163			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.84522			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.48500	101.12110		9.48500	101.09550			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.83081			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	109.57652		1.75000	109.67742			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.84595			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.84528			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.82360			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.81746			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.82975			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.81868			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.82483			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.81131			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.06948			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.81623			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.24944			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.81868			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.83498			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.82454			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.82138			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.84700			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.84338			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.82075			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.81181			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.79780			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.82237			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.79977			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.79904			0.00	0	800,000,000.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.79780			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.01055			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.80764			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.80764			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	116.09577			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	116.92335			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.83466			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.83637			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.35526			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.83171			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.83097			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.82360			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.83441			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.83465			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	99.81966			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.70412			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.82615			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ADCP04		On 25/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.17924			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	9.10481	100.00000	9.08275			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.34900			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.38899			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.41560			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.98193			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.09206			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.23876			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.94393			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	8.02000	97.93000	8.02000	97.90885		17,672,872,000,000.00	2,203,600,000	901,700,000.00	
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.25100			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.47567			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.46500	102.54347	8.46500	102.52000			0.00	0	1,092,500,000.00
AIR02		On 30/04/2023	Spot Bond	9.48000	114.82966	9.48000	114.80045		12,989,496,000,000.00	1,370,200,000	1,834,500,000.00	
AIR02U		On 05/10/2014	Spot Bond	100.00000	65.86252	100.00000	65.70296			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	7.20000	110.24565	7.20000	110.22411		59,251,464,000,000.00	8,229,370,000	9,995,270,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR03U	On 26/10/2014	Spot Bond	100.00000		62.73073	100.00000	62.57877				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.86960	100.00000	12.84097				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.06000		150.32657	3.06000	150.29083				0.00	0	387,800,000.00
AIRL02	On 18/02/2014	Spot Bond	4.79000		101.84119	4.79000	130.40271			106,475,473,000.00		22,228,700	32,228,700.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.03224				0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.99305				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.98914				0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.89277				0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.10759				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	99.98380				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.84694				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.36766				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.95500		105.15323	8.95500	105.12793			10,188,103,500,000.00		1,137,700,000	1,137,700,000.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.96647				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.81496				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		96.34697	100.00000	96.09736				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.69634				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.10557				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000	0.00000	100.10895				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.62000		104.72906	9.62000	99.85393				0.00	0	2,016,600,000.00
BAW2	On 02/10/2015	Spot Bond	7.08000		109.90314	7.08000	109.88214			33,276,000,000.00		4,700,000	3,046,100,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.48728				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.34419				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.67000		103.27462	6.67000	103.25602				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.83500		105.41935	8.83500	105.39432				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.67432			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.95425	105.37944		10.95425	104.25908			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.83380	103.18261		10.83380	102.82803			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.89127	103.05286		10.89127	102.74831			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.95033			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.94991	102.99167		10.94991	102.63997			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.00920	101.60277		12.00920	101.58662			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.99942			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.99942			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.99949			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.20425	101.81608		11.20425	101.94272			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.11881	104.11120		11.11881	102.68331			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.83380	103.18261		10.83380	102.82803			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.08490	103.25830		11.08490	102.81493			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.30079	96.47740		10.30079	102.14855			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.89147			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.87591			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.87591			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.76852			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		10.47682	102.17664		10.47682	102.12296			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.61000	100.69743		11.61000	100.66612			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		11.53500	66.77211		11.53500	98.00592			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.70505				0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		78.10974	12.22500	101.81112				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.84662				0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.35500		63.78504	11.35500	100.52526				0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.78804				0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.83687				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.83687				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	101.76461				0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.32851				0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.85191				0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.17463				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	101.85191				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.95425		105.87861	13.95425	104.81962				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.29766		103.18488	15.29766	103.16566				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.20014		102.88551	14.20014	102.84189				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000	0.00000	102.47027				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000	0.00000	102.47027				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000	0.00000	102.47027				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000	0.00000	102.56752				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		12.05702	100.00000	12.03414				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		22.31029	100.00000	22.25624				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		20.30487	100.00000	20.25569				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.53387	100.00000	12.50351				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.53387	100.00000	12.50351				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		15.15405	100.00000	15.11734				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		13.13072	100.00000	13.09891				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		78.97137	100.00000	78.81021				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.85412				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.99995				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	102.04900				0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000		89.46078	100.00000	89.24205				0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000		84.88372	100.00000	84.68677				0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond	100.00000		81.29176	100.00000	81.11111				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.10500		105.19492	2.10500	171.98571				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.40000		95.41494	8.40000	137.53050				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.40000		96.75784	8.40000	137.87911				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.78500		95.84336	8.78500	95.82073				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.74249				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.44648				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	100.03694				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.51572				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		86.38498	100.00000	86.18267				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.04500		98.17451	8.04500	98.15313				0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.85914				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.92040				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.94120				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.01053				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.07981			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.27337			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	9.74462		100.00000	9.72102			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.72133			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.76122			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.77831			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.78401			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.85233			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.94333			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	9.53421		100.00000	9.51111			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	9.53421		100.00000	9.51111			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.90189			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.89305			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.89065			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.38500	103.27839		8.38500	103.25496			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.88343			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.87053			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	6.82158		100.00000	6.80487			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	6.82158		100.00000	6.80487			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.01500	106.15984		6.01500	106.14274			123,307,500,000.00	20,500,000	111,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.77217			0.00	0	10,000,000.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.19063			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.72378			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.08518			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.31355			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.37017			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.30727			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.32494			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.35701			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.48981			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.71315			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.83134			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		15.43685		100.00000	15.39946			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.42012			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.49000	106.95849		6.49000	106.93962			76,582,000,000.00	11,800,000	37,800,000.00
CBL08	On 02/11/2016	Spot Bond		9.48500	112.96001		9.48500	112.93110			948,500,000.00	100,000	20,000,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.19856			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.20878			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.18500	103.84606		9.18500	103.82031			98,279,500,000.00	10,700,000	726,200,000.00
CBL12	On 06/09/2018	Spot Bond		11.26500	103.19223		11.26500	103.16100			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.04823			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.51500	104.27477		11.51500	104.24306			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.67232			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.37500	100.80063		9.37500	100.77512			413,437,500,000.00	44,100,000	192,700,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.42000			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.95500	99.67409		11.95500	99.64264			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.69854			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	99.84791			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.63179			0.00	900,000,000	300,000,000.00
CBL22	On 06/05/2020	Spot Bond		10.33000	92.41064		10.33000	92.38493			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT01	On 23/06/2023	Spot Bond		10.23000	119.93308		10.23000	119.90039			10,403,910,000,000.00	1,017,000,000	283,600,000.00
CCT02	On 12/06/2024	Spot Bond		10.08000	109.80568		10.08000	109.77618			0.00	0	1,255,000,000.00
CCT03	On 15/03/2025	Spot Bond		9.42000	114.59846		9.42000	114.56932			0.00	0	4,540,784,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.05464			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.73500	103.07253		11.73500	103.04006			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.60720			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.98186			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.78991			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.05971			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.04407			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.19398			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.71951			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.71164			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.75323			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.78331			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.81321			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.81321			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.57411			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	90.75096		100.00000	90.53437			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	90.75096		100.00000	90.53437			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	90.75096		100.00000	90.53437			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.82639			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	90.75096		100.00000	90.53437			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.19835			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.85613			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN184	On 01/07/2021	Spot Bond	10.11000	104.49340	10.11000	104.46539				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.85613				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.20197				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	103.14855				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.83023	2.76000	114.61492				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	111.59956	3.14000	114.57624				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.32691	8.25000	102.30406				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	99.85613				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.85613				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	119.63153	3.10000	114.17573				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	119.42635	2.40000	113.98206				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.74575				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.76120				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.00878				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.02301				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.18000	102.14063	8.18000	102.11814				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.10213				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.08552				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.96126				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.97616				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.23000	102.27773	8.23000	102.25508				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.23000	102.27773	8.23000	102.25508				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	8.28000	101.11125		8.28000	101.08872			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.82155			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.80073			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.96704			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.96704			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	68.55875		100.17539	68.39058			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.84418			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.49544			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.81891			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.28996			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.31019			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.76912		9.35000	102.74360			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.76912		9.35000	102.74360			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.28933			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.29019			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	100.49074			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.90009			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.48089			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.34861			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.34861			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.34861			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.34861			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.34861			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.38600			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.44814			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.44814			0.00	0	100,000,000.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.44814			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.44814			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.44814			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.45852			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.28500	103.52417		9.28500	103.49822			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.78894			0.00	0	2,100,000,000.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.39634			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.89791			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.89791			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.77282			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.79381			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.44935			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.75767			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.82606			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.82728			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.83493			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.34783			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.35491			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.35416			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.83542			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	104.07490			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN280	On 07/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.03621				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.79362				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.32667				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.83220				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.80395				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.80395				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.80395				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.80395				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.57610				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.17329				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.98582				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.68683				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.66608				0.00	0	4,100,000,000.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.57743				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.66608				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.42308				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	99.80776				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.57782				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.57782				0.00	460,000,000	230,000,000.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.57367				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	101.48616				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.57270			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.98500	94.01506		10.98500	92.60574			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.50500	93.44613		11.50500	94.16444			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.49540			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	99.79486			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.55831			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.92212			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.87183			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.70353		8.80500	100.98070			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.82237			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.93246			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	99.81328			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.80960			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	99.79535			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.80764			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.72419			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.72419			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.72419			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.79744			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.80648			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.83051			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.49540			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
CLN338	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.82967			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.86553			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.75927			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.50520			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.73665			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	99.77816			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.83465			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	99.80222			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.85606			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.55976			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.98579			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.09278			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.81011			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.39039			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.68465			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.42192			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		100.00000	1.29128		100.00000	1.24455			0.00	0	3,500,000,000.00
CLN42	On 18/04/2028	Spot Bond		7.01000	37.20855		7.01000	37.82163			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	141.59890			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		8.78500	95.84336		8.78500	128.54453			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.40000	31.36477		8.40000	137.53050			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN89	On 02/03/2028	Spot Bond		8.40000	31.76233		8.40000	137.87911			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	87.01926			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	86.90827			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.26423			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.26423			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.81909			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.83270			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.83009			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.81868			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.92212			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.83687			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.32195			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.73000	110.48222		8.73000	107.13253			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.83500	100.76931		8.83500	100.74538		6,422,231,296,500.00	726,907,900	1,754,245,000.00	
COJ05	On 05/06/2023	Spot Bond		10.24000	111.97340		10.24000	111.94268			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		8.08000	105.02775		8.08000	105.00490		46,864,000,000,000.00	5,800,000,000	1,450,000,000.00	
COJ07	On 23/03/2021	Spot Bond		9.83000	107.20839		9.83000	107.17998		11,072,512,000,000.00	1,126,400,000	1,126,400,000.00	
COT01	On 03/04/2023	Spot Bond		10.29500	94.73612		10.29500	94.70999			0.00	0	3,187,200,000.00
COT02	On 03/04/2028	Spot Bond		11.13000	95.34713		11.13000	95.31877			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.13000	88.29915		11.13000	88.27289			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.21923			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.24268			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.16415			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.71259			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.21038			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.80273			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.69000		90.05053		12.69000	93.53276			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.17730		100.00000	10.14482			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.71459			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.11000		98.12837		8.11000	97.34980			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.63781			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	98.81549			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	100.00000		18.15916		100.00000	18.01984		7,240,000,000,000,000.00	72,400,000,000	36,200,000,000.00	
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	102.34007			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	98.91242			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.75976			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.82317			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.91711			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.96000		125.59035		6.96000	118.07248			0.00	0	752,100,000.00
DV22	On 07/02/2020	Spot Bond	8.43500		108.03693		8.43500	108.01268		2,272,372,973,500.00	269,398,100	7,665,898,100.00	
DV23	On 27/02/2023	Spot Bond	8.92500		109.53597		8.92500	109.50998		20,531,962,500.00	2,300,500	12,445,935,000.00	
DVC001	On 09/06/2014	Spot Bond	100.00000		54.00856		100.00000	53.59420		8,560,000,000,000,000.00	85,600,000,000	35,500,000,000.00	
DVC003	On 09/12/2014	Spot Bond	100.00000		42.39051		100.00000	42.06529		3,000,000,000,000,000.00	30,000,000,000	64,500,000,000.00	
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.36057			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.06500		132.37290		8.06500	132.34446			0.00	0	1,807,600,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	106.71938			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.21806			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.23644			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.24832			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.75819			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL15	On 29/06/2015	Spot Bond		0.10000	105.84074		0.10000	132.64545			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.24000	114.21422		2.24000	114.18958			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond		2.25000	101.83434		2.25000	101.81232			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.33000	101.70610		2.33000	101.99292			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.73000	107.89306		9.73000	107.86520			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.58000	108.55241		9.58000	108.52435			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.18000	100.21229		10.18000	100.18481			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.73500	89.18025		10.73500	93.32603			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.39647			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.77205			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.96971			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.54314			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.33043			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	80.17817		100.00000	80.00000			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	83.71560		100.00000	83.52403			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond		100.00000	68.48766		100.00000	99.72677			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond		100.00000	96.56034		100.00000	96.31894			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond		100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	127.17803		3.00000	127.14794			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.14000	108.21856		11.14000	108.18668			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.46599			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.00610			0.00	0	2,500,000,000.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.32254			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.87500	84.03861		9.87500	97.26127			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.33138			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.22748			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.48380			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.44337			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.42722			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.49313			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.47322			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.40911			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.42163			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.39340			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.41186			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.38971			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.40510			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.61000		104.01823		6.61000	103.99965			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.67000		107.08547		7.67000	107.06334		312,650,683,670,000.00	40,762,801,000	18,807,331,000.00	
ES23	On 25/01/2023	Spot Bond	8.59000		112.57677		8.59000	112.55104		766,229,027,364,000.00	89,200,119,600	28,489,319,600.00	
ES26	On 02/04/2026	Spot Bond	8.99500		93.09270		8.99500	93.07020		148,072,799,906,500.00	16,461,678,700	10,364,778,700.00	
ES33	On 15/09/2033	Spot Bond	9.65500		82.94559		9.75500	82.18405		52,708,198,489,500.00	5,459,160,900	50,344,320,100.00	
ES42	On 25/04/2042	Spot Bond	9.97500		87.24848		9.97500	87.22514		16,525,582,500,000.00	1,656,700,000	44,456,700,000.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.29742			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.00077			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.40656			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.21124			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.43384			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.07234			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.28317		100.00000	11.25583			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR003U	On 02/08/2023	Spot Bond	100.00000		10.98020	100.00000	10.95360				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	99.88971				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	99.88479				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	99.87495				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	99.86511				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.08000		103.55947	7.08000	103.53957			2,948,398,032,000.00	416,440,400	1,664,698,200.00	
FRB05	On 21/12/2018	Spot Bond	9.35500		100.67005	9.35500	96.40551			0.00	0	321,000,000.00	
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.01495			0.00	0	0.00	
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.01488			0.00	0	0.00	
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.91668			0.00	0	10,000,000.00	
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000	0.00000	101.16242			0.00	0	0.00	
FRBC21	On 21/12/2018	Spot Bond	11.15500		108.88182	11.15500	108.84953			0.00	0	695,600,000.00	
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.20756			0.00	0	0.00	
FRBI22	On 31/01/2022	Spot Bond	2.18500		124.96894	2.18500	125.78044			0.00	0	0.00	
FRBI23	On 07/12/2023	Spot Bond	2.23500		129.15317	2.23500	262.76078			0.00	0	10,000,000.00	
FRBI25	On 31/01/2025	Spot Bond	2.52000		97.54598	2.52000	103.27053			0.00	0	0.00	
FRBI28	On 31/03/2028	Spot Bond	2.79000		98.29152	2.79000	145.70860			0.00	0	0.00	
FRBI33	On 07/12/2033	Spot Bond	2.68000		111.90207	2.68000	192.77445			0.00	0	0.00	
FRBN04	On 15/09/2015	Spot Bond	7.39000		113.14801	7.39000	113.12534			0.00	0	0.00	
FRBZ01	On 30/11/2020	Spot Bond	8.02700		58.39508	8.02700	57.69414			0.00	0	0.00	
FRBZ02	On 28/10/2024	Spot Bond	9.49300		37.29116	9.49300	36.38245			0.00	0	0.00	
FRBZ03	On 10/12/2024	Spot Bond	9.73000		36.02814	9.73000	35.11524			0.00	0	0.00	
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.20397			0.00	0	0.00	
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.47232			0.00	0	0.00	
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	104.49123			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	102.05129			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.45860			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.45860			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.19893			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.45046			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.94295			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.84927			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.65151			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.83535			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	103.88999			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.45613		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.45613		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.85167			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.82146			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.24640			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.43638			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.72524			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.33620			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.70221			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.78791			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	99.86708		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.12568			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.55256			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.91544			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.04964			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.42074			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.23969			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.53022			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.69104			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.41404			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.33582			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.08318			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.04293			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.58830			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.55479			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.46319			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.59277			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.18381			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	14.44735		100.09221	14.41193			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.60214			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	113.41944			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.93370			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.18927			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.41998			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.98565			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.79042			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	101.81287			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.63577			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.68720			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.27993			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00002			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.98459			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.65362			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	52.13839	13.22500	52.11975			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.54617			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.54840			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.36890			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.62900			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.76500	88.45588	3.76500	91.49163			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.70958			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.70958			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.41028			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.49540			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.87331			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.27480			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.59766			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.55512			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.80597			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.85951			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.55333			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.79663			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.96871			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	102.16815			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.16124			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.06529			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.79708			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.78595			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.18783			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.50581			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.88190			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.42500	119.40310		3.42500	115.07589			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.82178			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.84196			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.40500	109.35918		3.40500	115.24003			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.12000	99.14319		1.12000	120.86149			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.42500	106.39545		3.42500	115.07589			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.10000	104.85720		2.10000	122.37095			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.17000	103.83994		2.17000	125.86404			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.00360			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	97.38634			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.83304			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.82986			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.56174			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.80838			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	106.77966			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.14006			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.05491			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.73867			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.84577			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.73643			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	105.03005			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	92.72273			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	89.42376			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.61450		100.00000	9.59096			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	13.82608		100.00000	13.78196			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.24000	141.48923		4.24000	141.45099			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.10035			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.86462			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	103.35399			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	103.41849			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.19742			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.29554			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.19101			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.74500	123.99616		2.74500	252.26543			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.24500	129.04961		2.24500	262.55002			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.96500	121.84809		2.96500	247.89376			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.55500	102.42392		2.55500	122.47128			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.82249			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.08500	126.71900		2.08500	122.81845			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.00822			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.23718			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.69871			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.46214			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.90000	92.69557		2.90000	92.67400			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS69	On 31/05/2017	Spot Bond	104.97509		14.26774		104.97509	14.23085			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		18.05856		101.07593	17.08265			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		9.96508		100.44759	9.94057			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.96748			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		15.68071		100.76967	15.64205			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		101.45989		2.51000	101.43727			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	99.97180			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.00553			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.48000		96.08138		2.48000	103.67649			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.25411			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.51000		95.79913		2.51000	103.37185			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.27255			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.44500		126.99914		2.44500	327.36361			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.10641			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.65099			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.61094			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.57954			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.26409			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.20896			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.49616			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.21620			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.91500		104.17171		5.91500	104.15494			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.29000		105.05701		6.29000	105.03904			281,163,000,000.00	44,700,000	187,800,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX16	On 15/09/2016	Spot Bond		7.35000	103.52253		7.35000	103.50189			6,419,490,000,000.00	873,400,000	1,723,200,000.00
FRX17	On 15/09/2017	Spot Bond		7.89500	103.98001		7.89500	103.95777			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.11500	110.25592		8.11500	110.23182			2,752,608,000,000.00	339,200,000	673,000,000.00
FRX19	On 15/11/2019	Spot Bond		8.72500	101.91079		8.72500	101.88676			102,955,000,000.00	11,800,000	983,300,000.00
FRX20	On 01/10/2020	Spot Bond		9.02000	106.42815		9.02000	100.33264			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.70500	90.44965		9.70500	90.42597			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.83000	106.15814		9.83000	106.13016			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.62500	94.08550		10.62500	94.05903			0.00	0	10,000,000.00
FRX45	On 14/04/2045	Spot Bond		10.65000	77.35461		10.65000	77.33256			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.24559			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.31507			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.37118			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.39361			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.44965			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.53934			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.60660			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.89802			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.55461			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.17149			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.18500	102.43587		9.18500	102.41060			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	100.61470			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.91286			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.99998			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.29914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.56190			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.56158			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.56062			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.56253			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.00240			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.30634			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.78766			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.80667			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.84338			0.00	0	200,000,000.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.88894			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.95212			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	100.03459			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.31758			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.02984			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.01462			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.31919			0.00	90,000,000	30,000,000.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.99993			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	101.19189			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.54840			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.06340			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.95841			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.96551			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.66441			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.72782			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.70251			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.58542			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.94855			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.76464		102.73450		7.76464	101.66149			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	100.99711			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.11763		102.77638		8.11763	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	101.05953			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.56823		102.83514		8.56823	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	101.13577			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	101.04864			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.17728			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.22367			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.20500		111.31722		8.20500	111.29290			137,023,500,000.00	16,700,000	6,174,300,000.00
HWAY23	On 07/12/2023	Spot Bond	2.01500		131.45684		2.01500	267.44918			0.00	0	8,894,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY24	On 07/12/2024	Spot Bond		1.99500	134.50095		1.99500	267.88034			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.65000	99.79429		9.65000	99.76874			13,541,845,000,000.00	1,403,300,000	3,482,000,000.00
HWAY35	On 31/07/2035	Spot Bond		9.67000	99.56615		9.67000	99.54061			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	41.75673		100.00000	41.57109			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	12.15381		100.00000	12.09978			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	60.60734		100.00000	60.15243			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	33.77776		100.00000	33.52423			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	20.52044		100.00000	20.36642			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	10.43231		100.00000	10.35401			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.87000	110.11837		1.87000	110.09580			175,106,800,000,000.00	93,640,000,000	95,017,710,100.00
I2038	On 31/01/2038	Spot Bond		2.29000	108.01458		2.30000	107.79306			38,014,000,000,000.00	16,600,000,000	49,059,420,700.00
I2046	On 31/03/2046	Spot Bond		2.41000	104.27902		2.41000	104.25606			212,851,200,000,000.00	88,320,000,000	69,133,951,300.00
I2050	On 31/12/2050	Spot Bond		2.39000	111.94239		2.39000	111.91789			78,774,400,000,000.00	32,960,000,000	22,250,609,700.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.50000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.28000	106.18062		7.28000	106.15964			0.00	0	53,500,000.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.00424			0.00	0	10,000,000.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.76157			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	100.09970			0.00	153,000,000	51,000,000.00
IBL20	On 15/03/2014	Spot Bond		6.86500	102.58070		6.86500	102.56174			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.78000	105.80782		7.78000	105.78552			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.53500	107.50609		8.53500	107.48127			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.79500	101.76710		6.79500	101.74860			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.87183			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.39617			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL26	On 18/08/2014	Spot Bond	4.09000		112.63694		4.09000	112.60717			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.60000		104.18877		7.60000	104.16766			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.61912			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.65924			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.94000		105.71918		0.94000	126.69174			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.15500		105.41839		2.15500	126.05321			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.85869			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	103.02157			0.00	0	10,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.20500		103.68579		8.20500	103.66289			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.04346			0.00	3,500,000,000	3,500,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.77017			0.00	0	10,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.44780			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.78500		96.67318		8.78500	96.65047			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.29500		93.59050		9.29500	93.56740			4,499,709,500,000.00	484,100,000	545,400,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.13340			0.00	37,200,000	3,509,300,000.00
IBL49	On 02/04/2018	Spot Bond	8.28500		85.51618		8.28500	98.00923			8,219,548,500,000.00	992,100,000	1,840,800,000.00
IBL50	On 02/08/2020	Spot Bond	9.34500		100.74364		9.34500	102.02537			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.68157			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.70388			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.54000		100.90691		7.54000	101.92444			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.56500		100.06968		8.56500	101.20191			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00285		100.00000	0.00284			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.82721			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.86810			0.00	40,000,000	20,000,000.00
IDCG03	On 22/10/2020	Spot Bond	8.98000		103.14872		8.98000	97.90077			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.73533		5.00000	100.72166			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.73533		5.00000	100.72166			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.81454		5.00000	101.80087			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.73533		5.00000	100.72166			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.97847		4.00000	100.96743			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.54553			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.45276			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.70991			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	109.17505		9.20000	109.14807			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.45026			0.00	54,900,000	18,300,000.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.45026			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.48386			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.25897		100.00000	7.24100			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.80726			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.57652			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.46856			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.28000	101.69709		9.28000	101.67161			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.24095			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.42349			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.01525			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.98546			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	6.10831		100.00000	6.08924			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond	100.00000	66.66667		100.00000	99.72678			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond	100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond	100.00000	80.04386		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
INA350	On 10/12/2013	Spot Bond	5.25000	97.44215	5.25000	97.44214			0.00		0	0.00	
INA402	On 07/01/2014	Spot Bond	5.25000	99.62742	5.25000	99.54183			0.00		0	0.00	
INA403	On 14/01/2014	Spot Bond	5.35000	99.51863	5.35000	99.43161			0.00		0	0.00	
INA404	On 21/01/2014	Spot Bond	5.35000	99.41712	5.35000	99.33027			0.00		0	0.00	
INA405	On 28/01/2014	Spot Bond	5.35000	99.31581	5.35000	99.22914			0.00		0	0.00	
INA406	On 04/02/2014	Spot Bond	5.35000	99.21471	5.35000	99.12821			0.00		0	0.00	
INA407	On 11/02/2014	Spot Bond	5.35000	99.11381	5.35000	99.02750			0.00		0	0.00	
INA408	On 18/02/2014	Spot Bond	5.45000	98.99486	5.45000	98.90714			0.00		0	0.00	
INA409	On 25/02/2014	Spot Bond	5.45000	98.89254	5.45000	98.80500			0.00		0	0.00	
INA410	On 04/03/2014	Spot Bond	5.45000	98.79043	5.45000	98.70307			0.00		0	0.00	
INF405	On 28/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.63552			0.00		0	0.00	
INF407	On 12/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.42377			0.00		0	0.00	
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.65596			0.00		0	0.00	
ING115	On 31/03/2016	Spot Bond	10.95425	104.41311	10.95425	103.62375			0.00		0	0.00	
ING116	On 31/03/2016	Spot Bond	10.95425	102.26908	10.95425	102.22122			0.00		0	0.00	
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.67785			0.00		0	0.00	
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.02519			0.00		0	0.00	
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.64151			0.00		0	0.00	
ING153	On 03/04/2017	Spot Bond	6.50000	101.23772	6.50000	101.21993			0.00		0	0.00	
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.76553			0.00		0	0.00	
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.25326			0.00		0	0.00	
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.34706			0.00		0	0.00	
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.34706			0.00		0	0.00	
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.45091			0.00		0	0.00	
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.55083			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.13242			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.19713			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	99.89217			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.89495			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.95981			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	101.25116			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.47655			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.51020			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.18794			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.22494			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.62369			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.84887			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.12860			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.31507			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.20836			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.18624			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		100.00000	44.19624		100.00000	44.14676			0.00	0	8,300,000,000.00
ING237	On 09/06/2014	Spot Bond		100.00000	51.16869		100.00000	50.77613		3,720,000,000,000,000.00	37,200,000,000	37,200,000,000.00	
ING60U	On 28/02/2014	Spot Bond		100.00000	84.86971		100.00000	84.67856			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.76852			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.17711			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.19609			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond		100.00000	93.11224		100.00000	92.87532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.04042			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.06406			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.07985			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.29000		102.89081		8.29000	102.86785			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.14000		102.67196		6.14000	102.65500			0.00	0	421,200,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.82385			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.68500		105.47620		8.68500	105.45142		91,192,500,000.00		10,500,000	1,103,400,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.18429			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.17119			0.00	0	10,000,000.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.34232			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.71064			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.46000		107.90838		8.46000	107.88395			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.89654			0.00	0	10,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.03734			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.24500		97.48452		3.24500	116.56294			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.97000		94.57400		3.97000	127.00819			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.46797			0.00	0	10,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.27670			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.24836			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.98001			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.56223			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.87000		89.80930		3.87000	90.57010			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.87000		89.73443		3.87000	96.83052			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	99.99991			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.60136			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.01525			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.85500	107.84528		11.85500	107.81098			3,996,320,500,000.00	337,100,000	665,100,000.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.99295			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.97000	93.57033		3.97000	127.00819			1,690,029,000,000.00	425,700,000	425,700,000.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.21212			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.88108			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.35643			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		5.25000	97.44214		5.25000	99.91377			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond		5.25000	99.59888		5.25000	99.51334			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond		5.35000	99.48960		5.35000	99.40263			0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond		5.35000	99.38815		5.35000	99.30135			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond		5.35000	99.28690		5.35000	99.20028			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond		5.35000	99.18586		5.35000	99.09942			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond		5.35000	99.07064		5.35000	98.99876			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond		5.45000	98.96561		5.45000	98.87794			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond		5.45000	98.86334		5.45000	98.77586			0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond		5.45000	98.76129		5.45000	98.67398			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.56775			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.78572			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.81075			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.75643			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.17375			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.89861			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.67859			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.66523			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.46871			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.67568			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.35246			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.37085			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.16232			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.06415			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.07205			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.08785			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.01673			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.94162			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.78567			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.85881			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.46187			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.70191			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.49900			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	99.72603		100.00000	99.45355			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	80.93842		100.00000	80.70175			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	70.32755		100.00000	70.19231			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.79900			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	41.89967		100.00000	41.79816			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.06084			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	14.12312		100.00000	14.08891			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.11969			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	43.65890		100.00000	43.33120			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG08U	On 28/11/2014	Spot Bond	100.00000		46.58657	100.00000	46.23690				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		55.55081	100.00000	55.37738				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.10548				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.91857				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.78000		138.99382	8.78000	138.96084				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.79608				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.54728				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.75169				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.78500		99.06793	8.78500	99.04479				354,035,500,000.00	40,300,000	327,100,000.00
LGL03	On 03/04/2018	Spot Bond	8.93500		68.62299	8.93500	96.87859				0.00	0	99,500,000.00
LGL04	On 14/08/2020	Spot Bond	9.44500		99.97524	9.44500	101.57581				36,835,500,000.00	3,900,000	1,111,500,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	99.94649				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.53000		98.52402	11.53000	98.49386				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.94109				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.60092				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.64491				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.69759				0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.61278				0.00	0	0.00
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	99.57118				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.91940				0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond	0.00000		100.00000	0.00000	99.32220				0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.07832				0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond	100.00000		81.11111	100.00000	80.93126				0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		75.25773	100.00000	75.10288				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ08U	On 11/12/2014	Spot Bond	100.00000		44.54330	100.00000	44.44444				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		43.65890	100.00000	43.33120				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	100.00000		3.12500	100.00000	100.00000				0.00	0	0.00
MAQ10U	On 30/12/2013	Spot Bond	100.00000		95.30026	100.00000	95.05208				0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond	100.00000		85.68075	100.00000	85.48009				0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond	0.00000		100.00000	0.00000	99.48264				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.49799				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.43106				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.11319				0.00	98,700,000	32,900,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.95828				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.67785				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	102.41666				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.10618				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.59054				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.01426				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.01547				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.44943				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.48928				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.83816				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		90.13706	100.00000	89.91881				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		85.93237	100.00000	85.73391				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		94.00528	100.00000	93.76968				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		51.58225	100.00000	51.45452			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		40.18774	100.00000	40.09038				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		16.37082	100.00000	16.33073				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP25U	On 22/03/2015	Spot Bond	100.00000		39.96782	100.00000	39.86994				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.70500		102.78070	8.70500	102.75663				25,244,500,000.00	2,900,000	196,100,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.96244				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.96855				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.96546				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.09157				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.10013				0.00	125,250,000	41,750,000.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.14284				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	102.96041				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	103.11136				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.02000		102.99545	8.02000	102.97320				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.77500		106.32061	8.77500	106.29580				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.65500		106.29686	9.65500	106.26963				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.43000		108.24733	5.43000	103.60919				0.00	0	1,199,700,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.38237				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.43845				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.64500		104.90154	9.64500	104.96131				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.28000		104.02579	7.28000	104.00524				1,189,552,000,000.00	163,400,000	4,949,600,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.22090				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.94500		99.81565	8.94500	99.79165				0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		8.85861	100.00000	8.81879				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.21115				0.00	150,000,000	50,000,000.00
MQB02	On 31/05/2017	Spot Bond	8.64500		99.80358	8.64500	99.78038				167,713,000,000.00	19,400,000	219,500,000.00
MTN02	On 13/07/2014	Spot Bond	6.56000		106.25430	6.56000	106.23566				0.00	0	569,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN02U	On 13/01/2014	Spot Bond	100.00000		91.93955	100.00000	91.70854				0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	7.38000		106.76862	7.38000	106.74760				0.00	0	1,460,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.59000		108.83770	8.59000	108.81283			2,998,769,000,000.00		349,100,000	831,700,000.00
MTN04U	On 27/01/2014	Spot Bond	100.00000		88.80779	100.00000	88.59223				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.17114	100.89771	6.15607				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.25374	100.61875	6.23851				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	100.45460				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.46200				0.00	83,100,000	27,700,000.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.47002				0.00	150,000,000	50,000,000.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.47730				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.48079				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.52486				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.57598				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.25878	100.00000	0.25815				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.25878	100.00000	0.25815				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.14500		95.18943	9.14500	95.16592				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.23000		100.98607	7.23000	101.84655				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.03591				0.00	3,200,000,000	800,000,000.00
NBK11A	On 28/11/2020	Spot Bond	9.16500		103.77539	9.16500	99.07271				0.00	0	2,350,100,000.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.14783				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.46942				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.91682				0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.63545			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.56678			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.76353			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.20766			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		6.98000	108.35014		6.98000	108.32961		60,338,191,200,000.00	8,644,440,000	9,762,240,000.00	
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.21131			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.62500	115.24216		8.62500	115.21527		73,312,500,000.00	8,500,000	946,800,000.00	
NBK4	On 28/10/2024	Spot Bond		10.95500	32.28125		10.95500	32.27206			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.53000	104.13223		7.53000	104.11108		3,765,000,000,000.00	500,000,000	1,477,700,000.00	
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.96241			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	101.01771			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.65500	102.29261		6.65500	102.27430			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.46262			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.73000	105.39382		7.73000	105.37174		84,257,000,000.00	10,900,000	191,600,000.00	
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.38656			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	100.31178			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.46952			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.27806			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.11988			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.17026			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	86.71368			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.16042			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	100.87209			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.95505			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.80314			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.18252			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	82.84106			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.08071			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.99162			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.18368			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.50272			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.84155			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.85126			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.19895			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.85720			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.84866			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.84879			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.23000	106.19659		8.23000	106.17293			5,387,358,000,000.00	654,600,000	1,298,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	101.03652			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	100.24499			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.69000	103.51406		5.69000	103.49808			3,212,574,000,000.00	564,600,000	1,208,500,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.00159			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.03500	111.87793		12.03500	111.84182			0.00	0	701,700,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	110.02188			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.80450			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NET48	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.12037			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.16238			0.00	0	10,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.25500		159.48929		2.25500	159.45485			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.69500		106.80836		8.69500	106.78366			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.98498			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond	100.00000		80.57395		100.00000	80.39648		6,650,000,000,000,000.00	66,500,000,000	50,000,000,000.00	
NQ1A10	On 22/05/2020	Spot Bond	9.32500		105.74127		9.32500	105.86793			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.33236			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.54218			0.00	48,750,000	16,250,000.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.31497			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.31180			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.32470			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.52500		105.72239		9.52500	106.93644			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.33761			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.32475			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.33241			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.72500		105.70376		9.72500	105.82550			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.35818			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.34276			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.33755			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.43482			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.40364			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.34783			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA014	On 30/04/2014	Spot Bond	6.73000		102.98555	6.73000	102.96704				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.44500		115.57620	8.44500	115.54994				0.00	0	2,003,300,000.00
NRA022	On 31/10/2022	Spot Bond	8.91000		121.60390	8.91000	121.57462				0.00	0	1,372,300,000.00
NRA023	On 31/05/2023	Spot Bond	2.15000		164.95595	2.15000	164.92079				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.46000		122.49338	9.46000	122.46228				0.00	0	1,080,800,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.98620				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.95977				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.00751				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.72619				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.50761				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.46440				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.27102				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.34984				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		15.97914	100.00000	15.94043				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		29.36466	100.00000	29.29352				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.51000		105.30098	6.51000	105.28246				132,804,000,000.00	20,400,000	453,074,400.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		9.51111	100.00000	9.48807				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	94.36000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		45.33651	100.00000	45.22668				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.81860				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.96704				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	102.60822				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.45849				0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.42467				0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.29381				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.39156			0.00	0	1,000,000,000.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.12711			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.21777			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.89955			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	99.90136			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.89776			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.89545			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	99.89922			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.89163			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.89053			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	99.89529			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.88486			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.88479			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	99.89070			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.74474			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.76863			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.77938			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.80326			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.90588			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.92972			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.46532			0.00	156,150,000	52,050,000.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.80979			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.28000	108.51254		6.28000	108.49402			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		5.31000	96.11090		5.31000	96.09699			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		8.20000	38.04734		8.20000	38.03898			0.00	0	0.00

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 15/09/2015	Spot Bond	6.18000	115.26827	6.28000	115.07132					4,464,380,011,082,000.00	40,514,564,900	27,496,102,500.00
R158	On 15/09/2015	Spot Bond	6.28000	115.09097	6.28000	115.07132					0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.18000	89.85858	6.18000	89.84348					0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.28000	121.27495	6.28000	121.25424					0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.11000	84.71096	6.11000	84.69688					0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.26000	117.41591	8.38000	116.33519					5,026,672,364,844,000.00	19,209,729,400	20,599,586,100.00
R187P	On 21/12/2026	Spot Bond	8.12000	35.46260	8.12000	35.45489					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.04000	33.10445	8.04000	33.09732					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.74500	273.39568	1.74500	273.34041					55,180,983,300,000.00	31,622,340,000	27,599,357,700.00
R201	On 21/12/2014	Spot Bond	4.90000	103.58961	4.94000	103.53521					196,000,000,000,000.00	40,000,000,000	93,093,699,400.00
R202	On 07/12/2033	Spot Bond	2.19000	207.38082	2.19000	207.33640					502,609,226,700,000.00	29,501,930,000	63,795,504,700.00
R2023	On 28/02/2023	Spot Bond	7.96500	100.80143	8.09500	99.95363					1,916,758,462,158,000.00	40,647,641,200	59,326,849,000.00
R203	On 15/09/2017	Spot Bond	6.96000	106.18889	7.08500	105.75179					3,284,886,189,936,000.00	71,966,406,600	47,831,364,600.00
R2030	On 31/01/2030	Spot Bond	8.97000	96.37966	8.97000	94.68389					90,220,260,000,000.00	10,058,000,000	04,929,000,000.00
R2037	On 31/01/2037	Spot Bond	9.20000	96.41705	9.20000	96.39348					864,432,986,240,000.00	93,960,107,200	04,015,107,200.00
R204	On 21/12/2018	Spot Bond	7.23500	102.98221	7.35500	102.45587					2,191,818,196,642,000.00	02,946,537,200	87,292,712,300.00
R2048	On 28/02/2048	Spot Bond	9.27500	97.05938	9.27500	97.03508					3,135,226,229,905,000.00	38,029,782,200	37,816,000,000.00
R206	On 15/01/2014	Spot Bond	5.28000	103.24222	5.37500	103.21800					31,866,689,184,000.00	6,035,357,800	60,719,397,100.00
R207	On 15/01/2020	Spot Bond	7.52000	101.64456	7.64500	101.02874					3,289,137,772,592,000.00	37,385,342,100	74,378,052,000.00
R208	On 31/03/2021	Spot Bond	7.70500	96.08160	7.83000	95.39861					5,283,662,995,943,500.00	85,744,710,700	78,724,485,200.00
R209	On 31/03/2036	Spot Bond	9.00000	74.97205	9.10000	74.20493					5,349,880,734,300,000.00	94,431,192,700	97,378,732,300.00
R210	On 31/03/2028	Spot Bond	2.07000	158.73008	2.07000	158.69660					15,028,200,000,000.00	7,260,000,000	32,776,000,000.00
R211	On 31/01/2017	Spot Bond	0.24000	129.40808	0.24000	129.38725					5,927,136,000,000.00	24,696,400,000	22,685,835,000.00
R212	On 31/01/2022	Spot Bond	1.58500	131.39222	1.58500	131.36629					26,628,000,000,000.00	16,800,000,000	72,854,181,600.00
R213	On 28/02/2031	Spot Bond	8.82000	86.00801	8.93500	85.10487					2,567,961,955,944,000.00	91,152,149,200	81,782,052,400.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 28/02/2041	Spot Bond		9.22500	74.82991		9.22500	74.81127			4,856,579,664,345,000.00	26,458,500,200	39,273,300,000.00
R225C	On 15/03/2014	Spot Bond		4.80000	98.79176		4.80000	98.77893			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		4.91000	96.39506		4.91000	96.38214			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.34000	92.45475		6.34000	92.43881			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.18000	89.85858		6.18000	89.84348			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.10000	87.31800		6.10000	87.30351			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.11000	84.71096		6.11000	84.69688			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		4.97500	99.87748		4.97500	99.86388			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		4.99500	97.44506		4.99500	97.43193			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		4.94500	95.11821		4.94500	95.10551			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.25000	91.04390		6.25000	91.02860			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.12000	88.51068		6.12000	88.49610			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.10000	85.92476		6.10000	85.91065			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.16000	83.23493		6.16000	83.22113			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.06000	78.30609		7.06000	78.29125			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.11000	75.48928		7.11000	75.47487			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.36000	72.10630		7.36000	72.09206			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.34000	69.61442		7.34000	69.60071			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.32000	67.22162		7.32000	67.20842			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.31000	64.88588		7.31000	64.87315			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.60500	61.44709		7.60500	61.43456			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.58500	59.27633		7.58500	59.26428			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.75000	56.43161		7.75000	56.41989			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.72000	54.45252		7.72000	54.44125			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.69000	52.55803		7.69000	52.54720			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R342C	On 21/12/2022	Spot Bond		7.66000	50.74414		7.66000	50.73372			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.62000	49.05200		7.62000	49.04198			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.58000	47.43460		7.58000	47.42496			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.32000	42.40422		8.32000	42.39478			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.28000	40.88339		8.28000	40.87433			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.24000	39.43229		8.24000	39.42359			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.20000	38.04734		8.20000	38.03898			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.16000	36.72517		8.16000	36.71714			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.12000	35.46260		8.12000	35.45489			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.08000	34.25664		8.08000	34.24923			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.04000	33.10445		8.04000	33.09732			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.84410			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.37865			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.34226			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.38779			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.23992			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	13.51633		100.00000	13.48358			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.96246		100.00000	3.95286			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.03328			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.01848			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.29300			0.00	150,000,000	50,000,000.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.99995			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.31712			0.00	0	2,500,000,000.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.80749			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.98920			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.38091			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.14459			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.66968			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.03411			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.07771			0.00	600,000,000	300,000,000.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.94438			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.92728			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.43222			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.23221			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.14244			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	101.12837			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.08074			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.24912			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.11283			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.11283			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.08395			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	102.33959			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.02519			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.03127			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	106.78823		12.35000	106.75347			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.04130			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.64721		100.00000	12.61657			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.01919			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.46097			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP023	On 20/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.43456			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.15996			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.25480			0.00	100,500,000	33,500,000.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		82.95455	100.00000		82.76644			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.35500			0.00	103,200,000	34,400,000.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.48467	100.00000		1.48100			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		10.08120	100.00000		10.05678			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		14.86112	100.00000		14.82511			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.34373	100.00000		12.32860			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		25.79494	100.00000		25.60132			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.89554			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	101.72442			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.13000		105.83171	9.13000		105.80577			33,781,000,000.00	3,700,000	1,755,100,000.00
RW23	On 10/12/2023	Spot Bond	8.00000		104.01098	8.00000		103.96701			420,000,000,000,000.00	52,500,000,000	33,500,000,000.00
RW28	On 10/12/2028	Spot Bond	8.00000		104.01098	8.00000		103.96701			814,400,000,000,000.00	01,800,000,000	66,500,000,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.43072			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.58000		108.95294	7.58000		108.93056			0.00	0	4,140,900,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.32105			0.00	0	10,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.13500		102.00162	9.13500		101.97660			0.00	0	3,026,300,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.95684			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	99.88664			0.00	14,140,000,000	14,140,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.84113			0.00	100,000,000	100,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.98259			0.00	0	10,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.96330			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.53000		103.30588	7.53000		103.28480			0.00	0	1,157,300,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK9	On 10/04/2018	Spot Bond	8.95500		99.47777		8.95500	99.45384			0.00	0	2,586,258,000.00
SBK11	On 09/04/2014	Spot Bond	1.84000		132.16074		1.84000	132.13280			113,369,760,000.00	61,614,000	71,614,000.00
SBN27	On 15/09/2015	Spot Bond	7.74000		112.54478		7.74000	112.52118			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.60000		112.78553		7.60000	112.76230			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.53000		112.90618		7.53000	112.88313			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.48500		101.24142		8.48500	101.21818			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.67500		112.65647		7.67500	112.63304			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.64000		112.71667		7.64000	112.69334			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.89858			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.11376			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.80755			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.31506			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.13500		104.41457		8.13500	104.39157			6,346,927,000,000.00	780,200,000	1,548,000,000.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.57993			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.25714			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.44033			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.49439			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.48000		108.48516		9.48000	108.45771			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.03000		100.87436		10.03000	100.84710			0.00	0	2,373,700,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.52503			0.00	0	10,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.69133			0.00	0	1,500,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.58714			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.29519			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.84500		100.53880		8.84500	100.51476			211,395,500,000.00	23,900,000	1,388,700,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		6.35925		100.00000	100.00000			8,000,000,000,000,000.00	80,000,000,000	80,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS3		On 25/05/2026	Spot Bond	9.08000	93.89310		9.08000	93.87007			0.00	0	0.00
SBS4		On 16/11/2021	Spot Bond	9.53000	95.51159		9.53000	95.48703			0.00	0	834,400,000.00
SBS9		On 07/07/2016	Spot Bond	7.46000	114.00042		7.46000	113.97773			124,582,000,000.00	16,700,000	209,300,000.00
SBSI11		On 07/12/2023	Spot Bond	2.27500	128.73952		2.27500	261.91894			277,550,000,000.00	122,000,000	143,700,000.00
SBSI12		On 31/01/2017	Spot Bond	0.94000	105.71918		0.94000	126.69174			0.00	0	105,300,000.00
SCM107		On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	107.12000			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	6.82158		100.00000	6.80487			0.00	0	0.00
SHI02		On 01/10/2021	Spot Bond	0.00000	155.36798		0.00000	82.63494			0.00	0	0.00
SHI05		On 31/01/2017	Spot Bond	1.51000	111.04927		1.51000	124.54622			0.00	0	0.00
SHPCBU		On 03/04/2017	Spot Bond	6.50000	101.23772		6.50000	101.21993			0.00	0	0.00
SHS01		On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.85699			0.00	0	0.00
SHS03		On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.35201			0.00	150,000,000	50,000,000.00
SHS04		On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.81116			0.00	0	50,000,000.00
SHS05		On 29/06/2017	Spot Bond	9.11500	102.87504		9.11500	102.85000			156,778,000,000.00	17,200,000	58,600,000.00
SHS06		On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.99063			0.00	0	0.00
SHS07		On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.14600			0.00	0	0.00
SHS08		On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.77639			0.00	0	0.00
SHS09		On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.81134			0.00	0	0.00
SHS10		On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.68304			0.00	0	0.00
SHS11U		On 19/11/2016	Spot Bond	100.00000	10.51121		100.00000	10.43231			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SLI2	On 15/08/2016	Spot Bond		7.58000	108.00389		7.58000	107.98206			1,431,862,000,000.00	188,900,000	1,028,900,000.00
SLI3	On 15/08/2023	Spot Bond		8.95500	99.60594		8.95500	101.81007			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.48500	101.24142		8.48500	101.21818			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.44981			0.00	70,350,000	23,450,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.35952			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.51012			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.36229			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.77618			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.18500	107.64494		8.18500	107.62135			4,024,564,500,000.00	491,700,000	590,900,000.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.22799			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.19285			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.01921			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.51000	94.45230		9.51000	94.42820			156,915,000,000.00	16,500,000	2,604,500,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.17390			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.52078			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.90403			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.43800	87.38221		9.43800	87.36008			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.50000	87.08976		9.50000	87.06756			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.18500	102.29740		6.18500	102.28037			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.90500	95.28870		8.90500	95.26615			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.87094			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.26500	101.93705		8.26500	101.91425			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		7.18000	113.51210		7.18000	113.48999			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.62000	101.89790		2.62000	102.26349			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.30500	98.63317		8.30500	98.55307			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.41655			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.37405			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.27950			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.80000	104.68400		9.80000	104.80927			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.15210			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.12139			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.87860			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		10.16500	76.02702		10.16500	76.46199			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.13421			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	99.89820			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.40289			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.30032			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.30101			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.19901			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.09263			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.04555			0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.98794			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.00062			0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.98884			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.98648			0.00	0	0.00
SY1037	On 11/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.90004			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.88189			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.79183			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1041	On 07/03/2014	Spot Bond	100.00000		81.11111	100.00000	80.93126				0,120,000,000,000,000.00	01,200,000,000	50,600,000,000.00
SY1042	On 11/03/2014	Spot Bond	100.00000		80.39648	100.00000	80.21978				2,020,000,000,000,000.00	20,200,000,000	10,200,000,000.00
SY1043	On 15/01/2014	Spot Bond	100.00000		91.47870	100.00000	91.25000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.74000		112.09151	6.74000	112.07109				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.98000		101.92496	8.98000	101.90036				0.00	0	347,066,300.00
T018	On 15/07/2014	Spot Bond	100.00000		70.16601	100.00000	70.01157				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		60.68786	100.00000	60.54085				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		19.48092	100.00000	19.43372				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.02500		102.36901	6.02500	102.35238				11,975,290,000.00	1,987,600	11,498,426,700.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.88644				0.00	150,000,000	50,000,000.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.60405				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.34706				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.15301				0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000	0.00000	98.95718				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.72062				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.53000		105.96649	7.53000	105.94520				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.37170				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.94539				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.97455				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.11562	7.83000	103.09410				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.92934				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.96580				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.83819				0.00	840,000,000	210,000,000.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.92934				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.96580				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A9	On 18/07/2017	Spot Bond		7.16000	77.62415		7.16000	102.83030			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.03722			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.03139			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.17109			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.15219			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.72122			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.65631			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.92789			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.97455			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	99.45282		8.73000	103.36720			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.63020			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.65919			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.82500	93.63400		8.82500	99.61616			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.04013			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.69914			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.16819			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.79387			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.62022			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.11155			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.98199			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.60150		101.06155	6.58536			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.92351			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	105.10544			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.05469			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.11292			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.72699			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.93937			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.95995			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.97464			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.95995			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.97464			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.98199			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.95113			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.97464			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.05544			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.05544			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.05544			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.17287			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.20222			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.16554			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.75125			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.78778			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.77317			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.26447			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.13000		106.24312		8.13000	106.21987			1,626,000,000.00	200,000	138,300,000.00
TL20	On 22/02/2020	Spot Bond	7.82000		96.10223		7.82000	96.05654			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.01500		104.79122		8.01500	104.76848			10,808,227,500,000.00	1,348,500,000	12,387,600,000.00
TN20	On 17/09/2020	Spot Bond	8.98000		110.04713		8.98000	110.02044			144,058,726,112,000.00	16,042,174,400	31,881,374,400.00
TN23	On 06/11/2023	Spot Bond	9.29500		110.65990		9.29500	110.63213			17,023,792,500,000.00	1,831,500,000	16,656,100,000.00
TN25	On 19/08/2025	Spot Bond	9.53000		102.73403		9.53000	102.70804			19,970,115,000,000.00	2,095,500,000	18,505,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN27	On 14/11/2027	Spot Bond		9.53000	95.87273		9.53000	95.84808			22,182,737,032,000.00	2,327,674,400	13,986,974,400.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.74787			0.00	300,000,000	310,000,000.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.33494			0.00	2,400,000,000	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.62290			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.46888			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.48232			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.48365			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.54966			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.68647			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.08671			0.00	150,000,000	50,000,000.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.13109			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.15770			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.32176		10.00000	100.29491			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.31374		9.75000	100.28756			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.31470		100.00000	10.28809			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.15858			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.13367			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.02801			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.77629			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.52659			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.76400			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.57031			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.53211			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.30924			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	95.32961			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP151	On 02/05/2014	Spot Bond	0.00000		100.00000		0.00000	97.89928			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000		100.00000		0.00000	94.60894			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	94.45327			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.91420			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000		69.66474		100.00000	68.86457			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.85522			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.82573			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.70777			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.44244			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.40115			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.34229			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.95154			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.40115			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.82880			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.40263			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.23000		110.58071		9.23000	110.55316			0.00	0	1,405,200,000.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.24664			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.03177			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.44997			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.42500		104.85485		9.42500	104.82818			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.13372			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.17144			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.58422			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.60556			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.60652			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.27333			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.31273			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.64000		113.54241		6.64000	113.52192			2,294,120,000,000.00	345,500,000	10,089,300,000.00
WS05	On 01/08/2018	Spot Bond	0.72000		242.42220		0.72000	242.38004			0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.58000		103.66285		6.58000	103.64431			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.59000		104.56452		7.59000	104.54300			303,600,000,000.00	40,000,000	8,281,500,000.00
WSP3	On 28/05/2019	Spot Bond	7.91000		105.10092		7.91000	105.07840			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.27000		103.93966		8.27000	103.91639			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.37000		103.78602		8.37000	103.76251			1,403,649,000,000.00	167,700,000	1,960,000,000.00
Z014	On 30/06/2015	Spot Bond	6.23000		90.91988		6.23000	90.90472			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.96500		98.53896		4.96500	98.52576			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.97500		97.32563		4.97500	97.31263			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.16000		89.37401		6.16000	89.35912			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.95500		95.37787		4.95500	95.36497			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.23000		90.90472		6.23000	90.88957			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.30000		65.98537		7.30000	65.97230			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		27.64720		100.00000	27.59475			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		14.63401		100.00000	14.60625			0.00	0	0.00
Total for j-Bonds :											1.30e+017	'8,863,968,400	93 106 773 200.00
Grand Total:											1.30e+017	'8,863,981,292	93 109 405 300.00