



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 06/11/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
Derivatives													
\$ / R	On 27/11/2013	Any day expiry	10.24630	10.24630		10.27750	10.27750		13.28	0.00	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,946.30540	1.94631	1,977.50460	1.97750	1,946.305	22.49	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.00540	0.00001	0.00460	0.00000	0.005	22.49	0	7,500.00	
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	817.73600	0.81774	848.97780	0.84898	817.736	15.25	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	1.43600	0.00144	1.47780	0.00148	1.436	15.25	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	807.80740	0.80781	839.05330	0.83905	807.807	15.17	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	1.50740	0.00151	1.55330	0.00155	1.507	15.17	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	797.88260	0.79788	829.13290	0.82913	797.883	15.10	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	1.58260	0.00158	1.63290	0.00163	1.583	15.10	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	698.89030	0.69889	730.19830	0.73020	698.890	14.37	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	2.59030	0.00259	2.69830	0.00270	2.590	14.37	0	500.00	
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	551.83140	0.55183	583.28210	0.58328	551.831	13.28	0	7,500.00	
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	5.53140	0.00553	5.78210	0.00578	5.531	13.28	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	10.10	Call	214.39480	0.21439	239.49810	0.23950	214.395	13.17	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	10.10	Put	68.09480	0.06809	61.99810	0.06200	68.095	13.17	0	500.00	
\$ / R	On 27/11/2013	Any day expiry	10.41	Call	74.22010	0.07422	86.04440	0.08604	74.220	14.29	0	500.00	
\$ / R	On 27/11/2013	Any day expiry	10.41	Put	237.92010	0.23792	218.54440	0.21854	237.920	14.29	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	22.47330	0.02247	26.67850	0.02668	22.473	16.45	0	500.00	
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	526.17330	0.52617	499.17850	0.49918	526.173	16.45	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future			10.27320	10.27320	10.30280	10.30280		13.10	191,841,736.80	18,674	490,873.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,873.20320	2.87320	2,902.80370	2.90280	2,873.203	25.14	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.00320	0.00000	0.00370	0.00000	0.003	25.14	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,273.21090	2.27321	2,302.81460	2.30281	2,273.211	20.76	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.01090	0.00001	0.01460	0.00001	0.011	20.76	0	100.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,523.39740	1.52340	1,553.01480	1.55301	1,523.397	16.83	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	0.19740	0.00020	0.21480	0.00021	0.197	16.83	0	750.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,373.58750	1.37359	1,403.20500	1.40321	1,373.588	16.16	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	0.38750	0.00039	0.40500	0.00041	0.388	16.16	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,345.73920	1.34574	1,375.35580	1.37536	1,345.739	16.03	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	0.43920	0.00044	0.45580	0.00046	0.439	16.03	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,295.84990	1.29585	1,325.46350	1.32546	1,295.850	15.81	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	0.54990	0.00055	0.56350	0.00056	0.550	15.81	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,273.80740	1.27381	1,303.41890	1.30342	1,273.807	15.71	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	0.60740	0.00061	0.61890	0.00062	0.607	15.71	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013		Foreign Exchange Future	9.03	Call	1,245.98850	1.24599	1,275.59680	1.27560	1,245.989	15.58	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.03	Put	0.68850	0.00069	0.69680	0.00070	0.688	15.58	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.10	Call	1,174.15180	1.17415	1,203.74700	1.20375	1,174.152	15.26	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.10	Put	0.95180	0.00095	0.94700	0.00095	0.952	15.26	0.00	0	12,600.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.20	Call	1,074.69030	1.07469	1,104.25020	1.10425	1,074.690	14.81	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.20	Put	1.49030	0.00149	1.45020	0.00145	1.490	14.81	0.00	0	30,750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.40	Call	876.90930	0.87691	906.43170	0.90643	876.909	13.95	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.40	Put	3.70930	0.00371	3.63170	0.00363	3.709	13.95	0.00	0	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.50	Call	779.03140	0.77903	808.55100	0.80855	779.031	13.53	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.50	Put	5.83140	0.00583	5.75100	0.00575	5.831	13.53	0.00	0	34,850.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.55	Call	730.49470	0.73049	760.01190	0.76001	730.495	13.32	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.55	Put	7.29470	0.00729	7.21190	0.00721	7.295	13.32	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.59	Call	691.91420	0.69191	721.42810	0.72143	691.914	13.15	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.59	Put	8.71420	0.00871	8.62810	0.00863	8.714	13.15	0.00	0	20,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Call	682.30860	0.68231	711.82100	0.71182	682.309	13.11	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Put	9.10860	0.00911	9.02100	0.00902	9.109	13.11	0.00	0	24,700.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Call	596.71620	0.59672	626.20350	0.62620	596.716	12.73	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Put	13.51620	0.01352	13.40350	0.01340	13.516	12.73	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Put	14.11570	0.01412	13.99840	0.01400	14.116	12.69	0.00	0	400.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Call	587.31570	0.58732	616.79840	0.61680	587.316	12.69	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Call	549.97490	0.54997	579.43130	0.57943	549.975	12.52	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Put	16.77490	0.01677	16.63130	0.01663	16.775	12.52	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Call	540.71600	0.54072	570.15830	0.57016	540.716	12.48	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Put	17.51600	0.01752	17.35830	0.01736	17.516	12.48	0.00	0	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Call	496.57350	0.49657	524.25350	0.52425	496.573	12.54	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Put	23.37350	0.02337	21.45350	0.02145	23.373	12.54	0.00	0	21,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Call	453.85310	0.45385	480.98200	0.48098	453.853	12.60	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Put	30.65310	0.03065	28.18200	0.02818	30.653	12.60	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Call	412.74540	0.41275	439.24080	0.43924	412.745	12.67	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Put	39.54540	0.03955	36.44080	0.03644	39.545	12.67	0.00	0	4,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Call	365.79830	0.36580	391.40390	0.39140	365.798	12.74	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Put	52.59830	0.05260	48.60390	0.04860	52.598	12.74	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Call	336.07520	0.33608	361.00790	0.36101	336.075	12.79	0.00	0	25,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Put	62.87520	0.06288	58.20790	0.05821	62.875	12.79	0.00	0	5,902.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Call	267.77800	0.26778	290.76360	0.29076	267.778	12.92	0.00	0	250.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Put	94.57800	0.09458	87.96360	0.08796	94.578	12.92	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Call	242.99670	0.24300	265.10770	0.26511	242.997	12.96	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Put	109.79670	0.10980	102.30770	0.10231	109.797	12.96	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Call	237.03440	0.23703	258.91950	0.25892	237.034	12.98	0.00	0	4,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Put	113.83440	0.11383	106.11950	0.10612	113.834	12.98	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Call	208.63790	0.20864	229.35190	0.22935	208.638	13.04	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Put	135.43790	0.13544	126.55190	0.12655	135.438	13.04	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Call	203.24200	0.20324	223.71470	0.22371	203.242	13.05	0.00	0	21,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Put	140.04200	0.14004	130.91470	0.13091	140.042	13.05	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Call	182.60410	0.18260	202.08840	0.20209	182.604	13.10	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Put	159.40410	0.15940	149.28840	0.14929	159.404	13.10	0.00	0	5,300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Call	173.82450	0.17382	191.82950	0.19183	173.825	13.20	0.00	0	750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Put	170.62450	0.17062	159.02950	0.15903	170.625	13.20	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Call	161.35080	0.16135	177.12910	0.17713	161.351	13.35	0.00	0	5,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Put	188.15080	0.18815	174.32910	0.17433	188.151	13.35	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Call	138.78830	0.13879	152.93650	0.15294	138.788	13.65	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Put	225.58830	0.22559	210.13650	0.21014	225.588	13.65	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Call	125.39930	0.12540	138.50830	0.13851	125.399	13.85	0.00	0	20,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Put	252.19930	0.25220	235.70830	0.23571	252.199	13.85	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Call	102.19860	0.10220	113.36860	0.11337	102.199	14.25	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Put	308.99860	0.30900	290.56860	0.29057	308.999	14.25	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Call	94.61340	0.09461	105.10890	0.10511	94.613	14.40	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	331.41340	0.33141	312.30890	0.31231	331.413	14.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	85.35460	0.08535	94.99690	0.09500	85.355	14.60	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	362.15460	0.36215	342.19690	0.34220	362.155	14.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	83.18340	0.08318	92.62060	0.09262	83.183	14.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	369.98340	0.36998	349.82060	0.34982	369.983	14.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	75.03770	0.07504	83.68900	0.08369	75.038	14.85	0.00	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	401.83770	0.40184	380.88900	0.38089	401.838	14.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	65.97540	0.06598	73.72020	0.07372	65.975	15.09	0.00	0	22,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	442.77540	0.44278	420.92020	0.42092	442.775	15.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	58.02890	0.05803	64.94750	0.06495	58.029	15.34	0.00	0	650.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	484.82890	0.48483	462.14750	0.46215	484.829	15.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	45.31060	0.04531	50.47440	0.05047	45.311	15.88	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	572.11060	0.57211	547.67440	0.54767	572.111	15.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	41.22530	0.04123	45.92870	0.04593	41.225	16.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	608.02530	0.60803	583.12870	0.58313	608.025	16.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	34.24340	0.03424	38.14420	0.03814	34.243	16.58	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	681.04340	0.68104	655.34420	0.65534	681.043	16.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	28.58370	0.02858	31.81920	0.03182	28.584	17.04	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	755.38370	0.75538	729.01920	0.72902	755.384	17.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	20.65960	0.02066	22.94560	0.02295	20.660	17.91	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	897.45960	0.89746	870.14560	0.87015	897.460	17.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	18.61950	0.01862	20.65840	0.02066	18.620	18.20	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	945.41950	0.94542	917.85840	0.91786	945.419	18.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	13.64370	0.01364	15.26270	0.01526	13.644	19.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,090.44370	1.09044	1,062.46270	1.06246	1,090.444	19.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	9.92360	0.00992	11.13060	0.01113	9.924	19.76	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,236.72360	1.23672	1,208.33060	1.20833	1,236.724	19.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	6.65000	0.00665	7.48240	0.00748	6.650	20.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,433.45000	1.43345	1,404.68240	1.40468	1,433.450	20.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	3.84600	0.00385	4.34470	0.00434	3.846	22.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,730.64600	1.73065	1,701.54470	1.70154	1,730.646	22.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	1.95640	0.00196	2.48800	0.00249	1.956	23.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,078.75640	2.07876	2,049.68800	2.04969	2,078.756	23.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1.07850	0.00108	1.38190	0.00138	1.078	23.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,227.87850	2.22788	2,198.58190	2.19858	2,227.879	23.33	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.29010	10.29010	10.31980	10.31980		13.12	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	750.40610	0.75041	779.50880	0.77951	750.406	12.89	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	10.30610	0.01031	9.70880	0.00971	10.306	12.89	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	712.40180	0.71240	741.37200	0.74137	712.402	12.79	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	12.30180	0.01230	11.57200	0.01157	12.302	12.79	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	702.95230	0.70295	731.88560	0.73189	702.952	12.76	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	12.85230	0.01285	12.08560	0.01209	12.852	12.76	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	693.52550	0.69353	722.42030	0.72242	693.526	12.73	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	13.42550	0.01343	12.62030	0.01262	13.425	12.73	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Call	296.63320	0.29663	318.66840	0.31867	296.633	12.77	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Put	106.53320	0.10653	98.86840	0.09887	106.533	12.77	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Call	118.19050	0.11819	129.68800	0.12969	118.190	14.11	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Put	338.09050	0.33809	319.88800	0.31989	338.091	14.11	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	57.14540	0.05715	63.10310	0.06310	57.145	15.70	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	607.04540	0.60705	583.30310	0.58330	607.045	15.70	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.34750	10.34750	10.37770	10.37770		13.51	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,048.13900	2.04814	2,078.31290	2.07831	2,048.139	16.74	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.63900	0.00064	0.61290	0.00061	0.639	16.74	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	382.99350	0.38299	404.04630	0.40405	382.993	13.01	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	155.49350	0.15549	146.34630	0.14635	155.494	13.01	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	206.89340	0.20689	220.00640	0.22001	206.893	14.15	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	369.39340	0.36939	352.30640	0.35231	369.393	14.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	203.73430		0.20373		216.68740	0.21669	203.734	14.19	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	376.23430		0.37623		358.98740	0.35899	376.234	14.19	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	200.62470		0.20062		213.42130	0.21342	200.625	14.23	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	383.12470		0.38312		365.72130	0.36572	383.125	14.23	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.39160		10.39160		10.42190	10.42190		14.01	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,093.23050		2.09323		2,123.49340	2.12349	2,093.230	16.18	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	1.63050		0.00163		1.59340	0.00159	1.631	16.18	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	530.43190		0.53043		553.54340	0.55354	530.432	13.06	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	138.83190		0.13883		131.64340	0.13164	138.832	13.06	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	256.84220		0.25684		269.98360	0.26998	256.842	14.62	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	435.24220		0.43524		418.08360	0.41808	435.242	14.62	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	253.66320		0.25366		266.65790	0.26666	253.663	14.66	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	442.06320		0.44206		424.75790	0.42476	442.063	14.66	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	250.52790		0.25053		263.37480	0.26337	250.528	14.69	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	448.92790		0.44893		431.47480	0.43147	448.928	14.69	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.39320		10.39320		10.42340	10.42340		14.03	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	240.67110		0.24067		252.93230	0.25293	240.671	14.84	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	477.47110		0.47747		459.53230	0.45953	477.471	14.84	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.39470		10.39470		10.42490	10.42490		14.05	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,317.70990		1.31771		1,347.46220	1.34746	1,317.710	13.92	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	13.00990		0.01301		12.56220	0.01256	13.010	13.92	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,308.03190		1.30803		1,337.77160	1.33777	1,308.032	13.89	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	13.33190		0.01333		12.87160	0.01287	13.332	13.89	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,298.36210		1.29836		1,328.08780	1.32809	1,298.362	13.86	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	13.66210		0.01366		13.18780	0.01319	13.662	13.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.42060		10.42060		10.45070	10.45070		14.14	11,650,230.80	1,118	77,633.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,721.35910		2.72136		2,751.45400	2.75145	2,721.359	18.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.75910		0.00076		0.75400	0.00075	0.759	18.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,222.77150		2.22277		2,252.85390	2.25285	2,222.771	16.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	2.17150		0.00217		2.15390	0.00215	2.172	16.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,727.64270		1.72764		1,757.56590	1.75757	1,727.643	14.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	7.04270		0.00704		6.86590	0.00687	7.043	14.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,195.49640		1.19550		1,224.97040	1.22497	1,195.496	13.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	24.89640		0.02490		24.27040	0.02427	24.896	13.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	889.47610		0.88948		916.73990	0.91674	889.476	13.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	58.87610		0.05888		56.03990	0.05604	58.876	13.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	880.96760		0.88097		908.18050	0.90818	880.968	13.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	60.36760		0.06037		57.48050	0.05748	60.368	13.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	872.49040		0.87249		899.64900	0.89965	872.490	13.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	61.89040		0.06189		58.94900	0.05895	61.890	13.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	797.59710		0.79760		824.25000	0.82425	797.597	13.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	76.99710		0.07700		73.55000	0.07355	76.997	13.08	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	757.15400		0.75715		783.49810	0.78350	757.154	13.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	86.55400		0.08655		82.79810	0.08280	86.554	13.05	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	717.60030		0.71760		743.61940	0.74362	717.600	13.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	97.00030		0.09700		92.91940	0.09292	97.000	13.03	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	641.36550		0.64137		666.65520	0.66666	641.366	12.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	120.76550		0.12077		115.95520	0.11596	120.765	12.98	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	575.24670		0.57525		596.61600	0.59662	575.247	13.21	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	154.64670		0.15465		145.91600	0.14592	154.647	13.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	485.82800		0.48583		505.38360	0.50538	485.828	13.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	215.22800		0.21523		204.68360	0.20468	215.228	13.56	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	448.07030		0.44807		466.78710	0.46679	448.070	13.72	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	247.47030		0.24747		236.08710	0.23609	247.470	13.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	432.64770		0.43265		451.00570	0.45101	432.648	13.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	262.04770		0.26205		250.30570	0.25031	262.048	13.79	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	407.93340		0.40793		425.70580	0.42571	407.933	13.91	0.00	0	46,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	287.33340	0.28733	275.00580	0.27501	287.333	13.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	389.04190	0.38904	406.34720	0.40635	389.042	14.00	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	308.44190	0.30844	295.64720	0.29565	308.442	14.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	384.43910	0.38444	401.62910	0.40163	384.439	14.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	313.83910	0.31384	300.92910	0.30093	313.839	14.02	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	362.12980	0.36213	378.75180	0.37875	362.130	14.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	341.52980	0.34153	328.05180	0.32805	341.530	14.14	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	342.23220	0.34223	357.03600	0.35704	342.232	14.31	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	371.63220	0.37163	356.33600	0.35634	371.632	14.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	323.45080	0.32345	337.60770	0.33761	323.451	14.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	402.85080	0.40285	386.90770	0.38691	402.851	14.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	289.03690	0.28904	301.96630	0.30197	289.037	14.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	468.43690	0.46844	451.26630	0.45127	468.437	14.81	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	285.81480	0.28581	298.62520	0.29863	285.815	14.84	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	475.21480	0.47521	457.92520	0.45793	475.215	14.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	273.30580	0.27331	285.65430	0.28565	273.306	14.98	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	502.70580	0.50271	484.95430	0.48495	502.706	14.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	219.11310	0.21911	229.36120	0.22936	219.113	15.64	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	648.51310	0.64851	628.66120	0.62866	648.513	15.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	186.74340	0.18674	195.42240	0.19542	186.743	16.16	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	766.14340	0.76614	744.72240	0.74472	766.143	16.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	168.40330	0.16840	176.22910	0.17623	168.403	16.51	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	847.80330	0.84780	825.52910	0.82553	847.803	16.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	160.05630	0.16006	167.48590	0.16749	160.056	16.69	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	889.45630	0.88946	866.78590	0.86679	889.456	16.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	144.83390	0.14483	151.53230	0.15153	144.834	17.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	974.23390	0.97423	950.83230	0.95083	974.234	17.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	113.96660	0.11397	119.22130	0.11922	113.967	17.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,193.36660	1.19337	1,168.52130	1.16852	1,193.367	17.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	90.86030	0.09086	94.94780	0.09495	90.860	18.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,420.26030	1.42026	1,394.24780	1.39425	1,420.260	18.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	73.61380	0.07361	76.81600	0.07682	73.614	19.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,653.01380	1.65301	1,626.11600	1.62612	1,653.014	19.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	60.61130	0.06061	63.13890	0.06314	60.611	20.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,890.01130	1.89001	1,862.43890	1.86244	1,890.011	20.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	50.70430	0.05070	52.71160	0.05271	50.704	21.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,130.10430	2.13010	2,102.01160	2.10201	2,130.104	21.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	49.26440	0.04926	49.92250	0.04992	49.264	22.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,278.66440	2.27866	2,249.22250	2.24922	2,278.664	22.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	48.85560	0.04886	49.47620	0.04948	48.856	22.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,328.25560	2.32826	2,298.77620	2.29878	2,328.256	22.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	47.81570	0.04782	48.33520	0.04834	47.816	23.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,477.21570	2.47722	2,447.63520	2.44764	2,477.216	23.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	47.02490	0.04702	47.45330	0.04745	47.025	24.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,626.42490	2.62642	2,596.75330	2.59675	2,626.425	24.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	20.62730	0.02063	23.34280	0.02334	20.627	27.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,850.02730	3.85003	3,822.64280	3.82264	3,850.027	27.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	15.66020	0.01566	17.85200	0.01785	15.660	27.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,095.06020	4.09506	4,067.15200	4.06715	4,095.060	27.17	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.42360	10.42360	10.45370	10.45370		14.16	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,351.71430	1.35171	1,381.32360	1.38132	1,351.714	13.98	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	18.11430	0.01811	17.62360	0.01762	18.114	13.98	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,342.12470	1.34212	1,371.72350	1.37172	1,342.125	13.96	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	18.52470	0.01852	18.02350	0.01802	18.525	13.96	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,332.54330	1.33254	1,362.13190	1.36213	1,332.543	13.93	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	18.94330	0.01894	18.43190	0.01843	18.943	13.93	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.43420	10.43420	10.46430	10.46430		14.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/03/2014	Any day expiry	8.30	Call	2,137.43280	2.13743	2,167.55980	2.16756	2,137.433	15.97	0.00	0	0.00	
\$ / R	On	26/03/2014	Any day expiry	8.30	Put	3.23280	0.00323	3.25980	0.00326	3.233	15.97	0.00	0	6,000.00	
\$ / R	On	26/03/2014	Any day expiry	10.10	Call	535.26240	0.53526	555.34190	0.55534	535.262	13.51	0.00	0	6,000.00	
\$ / R	On	26/03/2014	Any day expiry	10.10	Put	201.06240	0.20106	191.04190	0.19104	201.062	13.51	0.00	0	0.00	
\$ / R	On	26/05/2014	Any day expiry			10.52810	10.52810	10.55820	10.55820		14.77	0.00	0	10,150.00	
\$ / R	On	26/05/2014	Any day expiry	9.94	Call	765.27840	0.76528	788.00660	0.78801	765.278	13.38	0.00	0	0.00	
\$ / R	On	26/05/2014	Any day expiry	9.94	Put	177.17840	0.17718	169.80660	0.16981	177.178	13.38	0.00	0	0.00	
\$ / R	On	26/05/2014	Any day expiry	9.95	Call	758.30500	0.75831	780.90620	0.78091	758.305	13.38	0.00	0	0.00	
\$ / R	On	26/05/2014	Any day expiry	9.95	Put	180.20500	0.18020	172.70620	0.17271	180.205	13.38	0.00	0	0.00	
\$ / R	On	26/05/2014	Any day expiry	9.96	Call	751.36460	0.75136	773.84040	0.77384	751.365	13.38	0.00	0	0.00	
\$ / R	On	26/05/2014	Any day expiry	9.96	Put	183.26460	0.18326	175.64040	0.17564	183.265	13.38	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future			10.55640	10.55640	10.58670	10.58670		14.86	0.00	0	29,727.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.00	Call	2,562.75470	2.56275	2,592.96150	2.59296	2,562.755	16.54	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.00	Put	6.35470	0.00635	6.26150	0.00626	6.355	16.54	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.45	Call	2,121.03480	2.12103	2,150.82410	2.15082	2,121.035	15.60	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.45	Put	14.63480	0.01463	14.12410	0.01412	14.635	15.60	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.64	Call	1,936.92700	1.93693	1,966.51350	1.96651	1,936.927	15.21	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.64	Put	20.52700	0.02053	19.81350	0.01981	20.527	15.21	0.00	0	24,582.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.75	Call	1,831.26250	1.83126	1,860.74260	1.86074	1,831.263	14.98	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.75	Put	24.86250	0.02486	24.04260	0.02404	24.863	14.98	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Call	1,802.58320	1.80258	1,832.03070	1.83203	1,802.583	14.92	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Put	26.18320	0.02618	25.33070	0.02533	26.183	14.92	0.00	0	15,489.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Call	1,594.39830	1.59440	1,623.57460	1.62357	1,594.398	14.47	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Put	37.99830	0.03800	36.87460	0.03687	37.998	14.47	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Call	1,409.14910	1.40915	1,438.00370	1.43800	1,409.149	14.06	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Put	52.74910	0.05275	51.30370	0.05130	52.749	14.06	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Call	1,067.52230	1.06752	1,093.23750	1.09324	1,067.522	13.45	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Put	101.12230	0.10112	96.53750	0.09654	101.122	13.45	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Call	1,059.49000	1.05949	1,085.15520	1.08516	1,059.490	13.45	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Put	103.09000	0.10309	98.45520	0.09846	103.090	13.45	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Call	1,051.48580	1.05149	1,077.10080	1.07710	1,051.486	13.45	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Put	105.08580	0.10509	100.40080	0.10040	105.086	13.45	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Call	942.50870	0.94251	967.38490	0.96738	942.509	13.48	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Put	136.10870	0.13611	130.68490	0.13068	136.109	13.48	0.00	0	250.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Call	905.03790	0.90504	929.63790	0.92964	905.038	13.48	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Put	148.63790	0.14864	142.93790	0.14294	148.638	13.48	0.00	0	6.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Call	783.71480	0.78371	807.34700	0.80735	783.715	13.51	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Put	197.31480	0.19731	190.64700	0.19065	197.315	13.51	0.00	0	24,582.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Call	757.20480	0.75720	779.98260	0.77998	757.205	13.54	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Put	210.80480	0.21080	203.28260	0.20328	210.805	13.54	0.00	0	50.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Call	687.33820	0.68734	706.42410	0.70642	687.338	13.83	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Put	260.93820	0.26094	249.72410	0.24972	260.938	13.83	0.00	0	15,489.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Call	400.07530	0.40008	412.19550	0.41220	400.075	15.55	0.00	0	6.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Put	643.67530	0.64368	625.49550	0.62550	643.675	15.55	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Call	223.72250	0.22372	230.22160	0.23022	223.723	17.80	0.00	0	250.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Put	1,267.32250	1.26732	1,243.52160	1.24352	1,267.323	17.80	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	11.90	Call	183.27990	0.18328	188.69650	0.18870	183.280	18.60	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	11.90	Put	1,526.87990	1.52688	1,501.99650	1.50200	1,526.880	18.60	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.00	Call	172.00590	0.17201	177.05470	0.17705	172.006	18.87	0.00	0	24,582.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.00	Put	1,615.60590	1.61561	1,590.35470	1.59035	1,615.606	18.87	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.20	Call	152.19070	0.15219	156.58860	0.15659	152.191	19.40	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.20	Put	1,795.79070	1.79579	1,769.88860	1.76989	1,795.791	19.40	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.24	Call	148.61770	0.14862	152.90040	0.15290	148.618	19.51	0.00	0	15,489.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.24	Put	1,832.21770	1.83222	1,806.20040	1.80620	1,832.218	19.51	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.50	Call	128.12130	0.12812	131.72660	0.13173	128.121	20.21	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.50	Put	2,071.72130	2.07172	2,045.02660	2.04503	2,071.721	20.21	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.90	Call	114.05210	0.11405	114.86070	0.11486	114.052	21.85	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 13/06/2014	Foreign Exchange Future	12.90	Put	2,457.65210	2.45765	2,428.16070	2.42816	2,457.652	21.85	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.56430	10.56430	10.59470	10.59470		14.86	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,811.20630	1.81121	1,840.73710	1.84074	1,811.206	14.88	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	26.90630	0.02691	26.03710	0.02604	26.906	14.88	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	697.43480	0.69743	716.59730	0.71660	697.435	13.84	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	263.13480	0.26313	251.89730	0.25190	263.135	13.84	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	154.09910	0.15410	158.43780	0.15844	154.099	19.47	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,829.79910	1.82980	1,803.73780	1.80374	1,829.799	19.47	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.66880	10.66880	10.69980	10.69980		15.26	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	917.06370	0.91706	940.64360	0.94064	917.064	13.84	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	238.26370	0.23826	230.84360	0.23084	238.264	13.84	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	910.47580	0.91048	933.99720	0.93400	910.476	13.85	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	241.67580	0.24168	234.19720	0.23420	241.676	13.85	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	903.91900	0.90392	927.37870	0.92738	903.919	13.85	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	245.11900	0.24512	237.57870	0.23758	245.119	13.85	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	725.42030	0.72542	743.16560	0.74317	725.420	14.48	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	386.62030	0.38662	373.36560	0.37337	386.620	14.48	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	251.98770	0.25199	257.66330	0.25766	251.988	18.74	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,653.18770	1.65319	1,627.86330	1.62786	1,653.188	18.74	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.71010	10.71010	10.74110	10.74110		15.44	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,822.99670	2.82300	2,853.74380	2.85374	2,822.997	16.65	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	12.89670	0.01290	12.64380	0.01264	12.897	16.65	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,335.09110	2.33509	2,365.78010	2.36578	2,335.091	15.46	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	24.99110	0.02499	24.68010	0.02468	24.991	15.46	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,862.37850	1.86238	1,892.20070	1.89220	1,862.379	14.64	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	52.27850	0.05228	51.10070	0.05110	52.279	14.64	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	1,770.74520	1.77075	1,800.44140	1.80044	1,770.745	14.51	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	60.64520	0.06065	59.34140	0.05934	60.645	14.51	0.00	0	40,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,503.01650	1.50302	1,532.25660	1.53226	1,503.016	14.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	92.91650	0.09292	91.15660	0.09116	92.916	14.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,248.62970	1.24863	1,277.24410	1.27724	1,248.630	13.71	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	138.52970	0.13853	136.14410	0.13614	138.530	13.71	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,028.31870	1.02832	1,052.52020	1.05252	1,028.319	13.86	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	218.21870	0.21822	211.42020	0.21142	218.219	13.86	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	961.72450	0.96172	985.32170	0.98532	961.724	13.95	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	251.62450	0.25162	244.22170	0.24422	251.625	13.95	0.00	0	40,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	794.11940	0.79412	812.69340	0.81269	794.119	14.43	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	374.01940	0.37402	361.59340	0.36159	374.019	14.43	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	789.12970	0.78913	807.59740	0.80760	789.130	14.45	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	379.02970	0.37903	366.49740	0.36650	379.030	14.45	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	784.16940	0.78417	802.53850	0.80254	784.169	14.48	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	384.06940	0.38407	371.43850	0.37144	384.069	14.48	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	528.05590	0.52806	540.59720	0.54060	528.056	16.03	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	767.95590	0.76796	749.49720	0.74950	767.956	16.03	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	295.50570	0.29551	301.92240	0.30192	295.506	18.54	0.00	0	40,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,585.40570	1.58541	1,560.82240	1.56082	1,585.406	18.54	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	281.02540	0.28103	287.00300	0.28700	281.025	18.77	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,670.92540	1.67093	1,645.90300	1.64590	1,670.925	18.77	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	222.13760	0.22214	226.28810	0.22629	222.138	19.92	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,112.03760	2.11204	2,085.18810	2.08519	2,112.038	19.92	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	192.18280	0.19218	192.42910	0.19243	192.183	21.78	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,632.08280	2.63208	2,601.32910	2.60133	2,632.083	21.78	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			10.79630	10.79630	10.82710	10.82710		15.76	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	966.82500	0.96683	989.74300	0.98974	966.825	14.30	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	330.52500	0.33053	322.64300	0.32264	330.525	14.30	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	383.80660	0.38381	391.04760	0.39105	383.807	18.27	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	1,497.50660	1.49751	1,473.94760	1.47395	1,497.507	18.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future			10.86310		10.86310		10.89370	10.89370		15.95	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,885.66550		2.88567	2,916.25390	2.91625	2,885.665		16.22	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	22.56550		0.02257	22.55390	0.02255	22.566		16.22	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,451.85400		2.45185	2,482.28520	2.48229	2,451.854		15.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	38.75400		0.03875	38.58520	0.03859	38.754		15.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,404.18530		2.40419	2,434.59040	2.43459	2,404.185		15.22	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	41.08530		0.04109	40.89040	0.04089	41.085		15.22	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,356.64460		2.35664	2,387.01870	2.38702	2,356.645		15.12	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	43.54460		0.04354	43.31870	0.04332	43.545		15.12	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	1,942.44490		1.94244	1,972.32890	1.97233	1,942.445		14.58	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	79.34490		0.07934	78.62890	0.07863	79.345		14.58	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,513.95460		1.51395	1,542.73230	1.54273	1,513.955		14.18	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	150.85460		0.15085	149.03230	0.14903	150.855		14.18	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,432.97240		1.43297	1,461.43600	1.46144	1,432.972		14.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	169.87240		0.16987	167.73600	0.16774	169.872		14.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,146.31270		1.14631	1,169.58530	1.16959	1,146.313		14.28	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	283.21270		0.28321	275.88530	0.27589	283.213		14.28	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	871.09730		0.87110	888.24770	0.88825	871.097		15.11	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	507.99730		0.50800	494.54770	0.49455	507.997		15.11	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	676.12830		0.67613	689.35470	0.68935	676.128		16.26	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	813.02830		0.81303	795.65470	0.79565	813.028		16.26	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	529.62760		0.52963	539.28210	0.53928	529.628		17.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	1,166.52760		1.16653	1,145.58210	1.14558	1,166.528		17.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	423.00530		0.42301	430.24190	0.43024	423.005		18.38	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,559.90530		1.55991	1,536.54190	1.53654	1,559.905		18.38	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.27320		10.27320	10.30280	10.30280			13.10	205,464.00	20	643.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	78,877.50280		0.78878	81,829.49180	0.81829	78,877.503		13.57	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	557.50280		0.00558	549.49180	0.00549	557.503		13.57	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	77,903.14410		0.77903	80,855.09690	0.80855	77,903.144		13.53	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	583.14410		0.00583	575.09690	0.00575	583.144		13.53	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	76,929.92560		0.76930	79,881.83840	0.79882	76,929.926		13.49	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	609.92560		0.00610	601.83840	0.00602	609.926		13.49	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	18,260.41380		0.18260	20,208.84460	0.20209	18,260.414		13.10	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	15,940.41380		0.15940	14,928.84460	0.14929	15,940.414		13.10	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	14,233.66510		0.14234	15,675.01010	0.15675	14,233.665		13.60	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	21,913.66510		0.21914	20,395.01010	0.20395	21,913.665		13.60	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	61,706.96650		0.61707	59,206.45870	0.59206	61,706.967		16.17	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	4,026.96650		0.04027	4,486.45870	0.04486	4,026.967		16.17	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.42060		10.42060	10.45070	10.45070			14.14	0.00	0	34.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	32,712.06750		0.32712	34,140.59930	0.34141	32,712.068		14.44	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	39,652.06750		0.39652	38,070.59930	0.38071	39,652.068		14.44	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	32,345.08310		0.32345	33,760.76810	0.33761	32,345.083		14.48	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	40,285.08310		0.40285	38,690.76810	0.38691	40,285.083		14.48	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	31,982.36660		0.31982	33,385.53960	0.33386	31,982.367		14.51	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	40,922.36660		0.40922	39,315.53960	0.39316	40,922.367		14.51	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.55640		10.55640	10.58670	10.58670			14.86	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	43,612.98280		0.43613	44,926.27890	0.44926	43,612.983		15.24	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	55,972.98280		0.56973	55,256.27890	0.55256	56,972.983		15.24	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	57,630.49880		0.57630	55,904.16090	0.55904	57,630.499		15.27	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	43,270.49880		0.43270	44,574.16090	0.44574	43,270.499		15.27	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	42,931.04470		0.42931	44,225.12840	0.44225	42,931.045		15.30	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	58,291.04470		0.58291	56,555.12840	0.56555	58,291.045		15.30	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			16.54220		16.54220	16.51840	16.51840			12.39	27,145,750.20	1,641	29,472.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,658.81970		1.65882	1,635.19820	1.63520	1,658.820		16.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	6.61970	0.00662		6.79820	0.00680		6.620	16.38	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,648.99360	1.64899		1,625.27830	1.62528		1,648.994	16.35	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	6.79360	0.00679		6.87830	0.00688		6.794	16.35	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,639.07400	1.63907		1,615.35990	1.61536		1,639.074	16.30	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	6.87400	0.00687		6.95990	0.00696		6.874	16.30	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			16.76720	16.76720		16.74280	16.74280			13.23	3,839,688.80	229	6,934.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	3,923.37370	3.92337		3,894.89070	3.89489		3,923.374	19.30	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	6.17370	0.00617		2.09070	0.00209		6.174	19.30	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	3,774.48860	3.77449		3,746.33850	3.74634		3,774.489	18.96	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	7.28860	0.00729		3.53850	0.00354		7.289	18.96	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	2,536.45110	2.53645		2,512.55950	2.51256		2,536.451	14.99	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	19.25110	0.01925		19.75950	0.01976		19.251	14.99	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	2,496.97340	2.49697		2,473.08160	2.47308		2,496.973	14.85	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	19.77340	0.01977		20.28160	0.02028		19.773	14.85	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	2,487.10680	2.48711		2,463.21470	2.46321		2,487.107	14.81	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	19.90680	0.01991		20.41470	0.02041		19.907	14.81	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	2,477.24140	2.47724		2,453.34980	2.45335		2,477.241	14.77	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	20.04140	0.02004		20.54980	0.02055		20.041	14.77	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	2,290.03980	2.29004		2,266.14260	2.26614		2,290.040	14.09	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	22.83980	0.02284		23.34260	0.02334		22.840	14.09	0.00	0	327.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.97290	16.97290		16.94720	16.94720			13.85	0.00	0	200.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,222.32040	1.22232		1,208.61990	1.20862		1,222.320	12.80	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	289.42040	0.28942		301.41990	0.30142		289.420	12.80	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	292.60120	0.29260		304.64880	0.30465		292.601	12.80	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,215.50120	1.21550		1,201.84880	1.20185		1,215.501	12.80	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	295.80520	0.29581		307.90070	0.30790		295.805	12.81	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,208.70520	1.20871		1,195.10070	1.19510		1,208.705	12.81	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	767.09640	0.76710		757.39880	0.75740		767.096	13.77	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	674.19640	0.67420		690.19880	0.69020		674.196	13.77	0.00	0	50.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.20530	17.20530		17.17930	17.17930			14.40	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	1,070.19270	1.07019		1,059.33460	1.05933		1,070.193	13.93	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	704.89270	0.70489		720.03460	0.72003		704.893	13.93	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	1,065.59550	1.06560		1,054.76570	1.05477		1,065.596	13.94	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	710.29550	0.71030		725.46570	0.72547		710.296	13.94	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	1,061.01810	1.06102		1,050.21660	1.05022		1,061.018	13.96	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	715.71810	0.71572		730.91660	0.73092		715.718	13.96	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10412	0.10412		0.10475	0.10475			16.08	0.00	0	14,314.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,415.44110	0.01415		1,477.87760	0.01478		1,415.441	21.16	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	3.54110	0.00004		3.17760	0.00003		3.541	21.16	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	475.92870	0.00476		527.89250	0.00528		475.929	16.08	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	64.02870	0.00064		53.19250	0.00053		64.029	16.08	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	58.02900	0.00058		70.86700	0.00071		58.029	18.32	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	646.12900	0.00646		596.16700	0.00596		646.129	18.32	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10568	0.10568		0.10632	0.10632			16.47	0.00	0	50.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,585.66150	0.01586		1,648.91490	0.01649		1,585.661	15.88	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	17.46150	0.00017		16.81490	0.00017		17.462	15.88	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	750.64110	0.00751		798.36260	0.00798		750.641	16.47	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	182.44110	0.00182		166.26260	0.00166		182.441	16.47	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	288.82560	0.00289		312.59060	0.00313		288.826	18.39	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	720.62560	0.00721		680.49060	0.00680		720.626	18.39	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.91200	13.91200		13.87660	13.87660			12.21	63,828,256.00	4,588	73,969.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,712.05690	2.71206		2,676.69130	2.67669		2,712.057	19.77	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	0.05690	0.00006		0.09130	0.00009		0.057	19.77	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,469.12470	2.46912		2,433.78510	2.43379		2,469.125	18.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	0.12470	0.00012			0.18510	0.00019	0.125	18.98	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,419.14650	2.41915		2,383.81400	2.38381		2,419.146	18.82	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	0.14650	0.00015		0.21400	0.00021		0.147	18.82	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,369.17200	2.36917		2,333.84760	2.33385		2,369.172	18.66	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	0.17200	0.00017		0.24760	0.00025		0.172	18.66	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Call	1,663.62980	1.66363		1,628.55660	1.62856		1,663.630	16.37	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Put	1.62980	0.00163		1.95660	0.00196		1.630	16.37	0.00	0	22,875.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Put	1.90710	0.00191		2.26580	0.00227		1.907	16.20	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Call	1,613.90710	1.61391		1,578.86580	1.57887		1,613.907	16.20	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,415.56290	1.41556		1,380.67580	1.38068		1,415.563	15.55	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	3.56290	0.00356		4.07580	0.00408		3.563	15.55	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,316.37980	1.31638		1,281.74730	1.28175		1,316.380	14.99	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	4.37980	0.00438		5.14730	0.00515		4.380	14.99	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Put	5.41840	0.00542		6.53210	0.00653		5.418	14.43	0.00	0	25,925.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Call	1,217.41840	1.21742		1,183.13210	1.18313		1,217.418	14.43	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Call	1,168.04260	1.16804		1,133.97270	1.13397		1,168.043	14.15	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Put	6.04260	0.00604		7.37270	0.00737		6.043	14.15	0.00	0	800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Call	1,069.55680	1.06956		1,036.03040	1.03603		1,069.557	13.59	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Put	7.55680	0.00756		9.43040	0.00943		7.557	13.59	0.00	0	15,000.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Put	9.52500	0.00953		12.12770	0.01213		9.525	13.03	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Call	971.52500	0.97153		938.72770	0.93873		971.525	13.03	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	825.69150	0.82569		794.46800	0.79447		825.691	12.19	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	13.69150	0.01369		17.86800	0.01787		13.692	12.19	0.00	0	6,100.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	729.65340	0.72965		699.91300	0.69991		729.653	11.63	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	17.65340	0.01765		23.31300	0.02331		17.653	11.63	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Put	42.85300	0.04285		53.25310	0.05325		42.853	11.80	0.00	0	3,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Call	554.85300	0.55485		529.85310	0.52985		554.853	11.80	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	181.28910	0.18129		173.58420	0.17358		181.289	12.55	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	269.28910	0.26929		296.98420	0.29698		269.289	12.55	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Call	132.96660	0.13297		128.14230	0.12814		132.967	13.07	0.00	0	15,250.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Put	370.96660	0.37097		401.54230	0.40154		370.967	13.07	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Put	566.43260	0.56643		600.02940	0.60003		566.433	13.92	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Call	78.43260	0.07843		76.62940	0.07663		78.433	13.92	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	46.35610	0.04636		45.95930	0.04596		46.356	14.79	0.00	0	12,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	784.35610	0.78436		819.35930	0.81936		784.356	14.79	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Call	20.99150	0.02099		21.08740	0.02109		20.992	16.25	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Put	1,158.99150	1.15899		1,194.48740	1.19449		1,158.991	16.25	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,449.83180	1.44983		1,485.38340	1.48538		1,449.832	17.28	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	11.83180	0.01183		11.98340	0.01198		11.832	17.28	0.00	0	7,500.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.11350	14.11350		14.07770	14.07770			13.29	14,113,500.00	1,000	25,918.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,653.93540	1.65394		1,620.87570	1.62088		1,653.935	13.48	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	30.43540	0.03044		33.17570	0.03318		30.435	13.48	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,644.30140	1.64430		1,611.28060	1.61128		1,644.301	13.44	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	30.80140	0.03080		33.58060	0.03358		30.801	13.44	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,634.67330	1.63467		1,601.69080	1.60169		1,634.673	13.41	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	31.17330	0.03117		33.99080	0.03399		31.173	13.41	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,500.43840	1.50044		1,468.05530	1.46806		1,500.438	12.94	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	36.93840	0.03694		40.35530	0.04036		36.938	12.94	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.29990	14.29990		14.26380	14.26380			13.88	7,149,950.00	500	600.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	860.10510	0.86011		841.59360	0.84159		860.105	13.12	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	350.20510	0.35021		367.79360	0.36779		350.205	13.12	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	854.52680	0.85453		836.11400	0.83611		854.527	13.14	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	354.62680	0.35463		372.31400	0.37231		354.627	13.14	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	359.07510	0.35908		376.86880	0.37687		359.075	13.15	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	848.97510	0.84898		830.66880	0.83067		848.975	13.15	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.51140	14.51140		14.47520	14.47520			14.48	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	846.63670	0.84664		830.93180	0.83093		846.637	14.23	0.00	0	0.00

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	14.34	Put	675.23670		0.67524		695.73180	0.69573	675.237	14.23	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	842.36680		0.84237		826.73170	0.82673	842.367	14.25	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	680.96680		0.68097		701.53170	0.70153	680.967	14.25	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	838.11410		0.83811		822.55900	0.82256	838.114	14.26	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	686.71410		0.68671		707.35900	0.70736	686.714	14.26	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.72190		14.72190	14.68400		14.68400		14.97	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,429.42520		1.42943	1,406.36470	1.40636	1,429.425	13.67	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	397.52520		0.39753	412.36470	0.41236	397.525	13.67	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	401.19040		0.40119	416.13680	0.41614	401.190	13.68	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,423.09040		1.42309	1,400.13680	1.40014	1,423.090	13.68	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,416.77080		1.41677	1,393.92950	1.39393	1,416.771	13.69	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	404.87080		0.40487	419.92950	0.41993	404.871	13.69	0.00	0	0	0.00
2025	On 07/11/2013	Bond Future			109.89258		109.89258	109.89192	109.89192		0.00	0	0	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	1,097.42000		1.09742	1,098.08000	1.09808	1,097.420	0.00	0	0	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	1,107.42000		1.10742	1,108.08000	1.10808	1,107.420	0.00	0	0	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	1,117.42000		1.11742	1,118.08000	1.11808	1,117.420	0.00	0	0	0	0.00
2025	On 06/02/2014	Bond Future			110.26367		110.26367	110.26302	110.26302		0.00	0	0	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	726.33000		0.72633	726.98000	0.72698	726.330	0.00	0	0	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	736.33000		0.73633	736.98000	0.73698	736.330	0.00	0	0	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	746.33000		0.74633	746.98000	0.74698	746.330	0.00	0	0	0	0.00
2038	On 07/11/2013	Bond Future			106.05676		106.05676	106.44297	106.44297		0.00	0	0	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	3,933.24000		3.93324	3,547.03000	3.54703	3,933.240	0.00	0	0	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	3,943.24000		3.94324	3,557.03000	3.55703	3,943.240	0.00	0	0	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	3,953.24000		3.95324	3,567.03000	3.56703	3,953.240	0.00	0	0	0	0.00
2038	On 06/02/2014	Bond Future			106.24110		106.24110	106.63244	106.63244		0.00	0	0	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
2038	On 06/02/2014	Bond Future	106.99	Put	748.90000		0.74890	357.56000	0.35756	748.900	0.00	0	0	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Put	758.90000		0.75890	367.56000	0.36756	758.900	0.00	0	0	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put	768.90000		0.76890	377.56000	0.37756	768.900	0.00	0	0	0	0.00
2050	On 07/11/2013	Bond Future			110.53041		110.53041	110.52456	110.52456		0.00	0	0	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Call	540.41000		0.54041	534.56000	0.53456	540.410	0.00	0	0	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	530.41000		0.53041	524.56000	0.52456	530.410	0.00	0	0	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	520.41000		0.52041	514.56000	0.51456	520.410	0.00	0	0	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
2050	On 06/02/2014	Bond Future			110.63771		110.63771	110.63185	110.63185		0.00	0	0	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	647.71000		0.64771	641.85000	0.64185	647.710	0.00	0	0	0	0.00
2050	On 06/02/2014	Bond Future	109.99	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Call	637.71000		0.63771	631.85000	0.63185	637.710	0.00	0	0	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Call	627.71000		0.62771	621.85000	0.62185	627.710	0.00	0	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
2050	On 06/02/2014	Bond Future	110.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 07/11/2013	Index Future			410.16000		410.16000		410.83400	410.83400			0.00	0	0.00
AL37	On 06/02/2014	Index Future			415.55500		415.55500		416.23700	416.23700			0.00	0	0.00
AL37	On 08/05/2014	Index Future			421.11300		421.11300		421.81000	421.81000			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			482.91600		482.91600		484.59700	484.59700			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			489.26700		489.26700		490.97000	490.97000			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			495.81100		495.81100		497.54300	497.54300			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			433.89600		433.89600		434.64500	434.64500			0.00	0	228.00
ALBI	On 06/02/2014	Index Future			439.60200		439.60200		440.36100	440.36100			0.00	0	785.00
ALBI	On 08/05/2014	Index Future			445.48200		445.48200		446.25600	446.25600			0.00	0	85.00
ALBI	On 07/08/2014	Index Future			451.74600		451.74600		452.52700	452.52700			0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.77290		9.77290		9.76150	9.76150		11.90	4,896,222.90	501	9,114.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,472.92420		1.47292		1,461.52810	1.46153	1,472.924	14.65	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	0.02420		0.00002		0.02810	0.00003	0.024	14.65	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	1,173.58030		1.17358		1,162.23260	1.16223	1,173.580	15.50	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	0.68030		0.00068		0.73260	0.00073	0.680	15.50	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	15.65280		0.01565		16.63320	0.01663	15.653	11.81	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	488.55280		0.48855		478.13320	0.47813	488.553	11.81	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	351.81110		0.35181		343.09150	0.34309	351.811	11.84	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	38.91110		0.03891		41.59150	0.04159	38.911	11.84	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	343.85990		0.34386		335.28060	0.33528	343.860	11.84	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	40.95990		0.04096		43.78060	0.04378	40.960	11.84	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	335.98970		0.33599		327.55330	0.32755	335.990	11.84	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	43.08970		0.04309		46.05330	0.04605	43.090	11.84	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	248.44500		0.24845		241.96960	0.24197	248.445	11.87	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	75.54500		0.07555		80.46960	0.08047	75.545	11.87	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	21.11320		0.02111		20.77810	0.02078	21.113	13.16	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	548.21320		0.54821		559.27810	0.55928	548.213	13.16	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	836.12260		0.83612		847.67010	0.84767	836.123	15.05	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	9.02260		0.00902		9.17010	0.00917	9.023	15.05	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.85180		9.85180		9.84030	9.84030		11.95	0.00	0	3,188.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	491.92510		0.49193		485.01610	0.48502	491.925	11.85	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	130.12510		0.13013		134.71610	0.13472	130.125	11.85	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	485.12160		0.48512		478.29420	0.47829	485.122	11.85	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	133.32160		0.13332		137.99420	0.13799	133.322	11.85	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	478.37170		0.47837		471.62640	0.47163	478.372	11.86	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	136.57170		0.13657		141.32640	0.14133	136.572	11.86	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.92140		9.92140		9.90940	9.90940		12.09	0.00	0	250.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	385.89860		0.38590		381.21000	0.38121	385.899	12.09	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	354.49860		0.35450		361.81000	0.36181	354.499	12.09	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	359.62410		0.35962		367.00650	0.36701	359.624	12.09	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	381.02410		0.38102		376.40650	0.37641	381.024	12.09	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	376.51400		0.37651		371.96170	0.37196	376.514	12.11	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	365.11400		0.36511		372.56170	0.37256	365.114	12.11	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.00200		10.00200		9.99000	9.99000		12.25	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	706.21760		0.70622		698.68750	0.69869	706.218	12.11	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	244.21760		0.24422		248.68750	0.24869	244.218	12.11	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	699.91120		0.69991		692.44450	0.69244	699.911	12.12	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	247.91120		0.24791		252.44450	0.25244	247.911	12.12	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	693.64060		0.69364		686.23420	0.68623	693.641	12.12	0.00	0	0.00

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 15/09/2014	Foreign Exchange Future	9.56	Put	251.64060		0.25164	256.23420	0.25623		251.641	12.12	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.84230		9.84230	9.85610	9.85610			12.22	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	113.42340		0.11342	125.17800	0.12518		113.423	12.54	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	211.12340		0.21112	209.07800	0.20908		211.123	12.54	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	109.94890		0.10995	121.52310	0.12152		109.949	12.57	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	217.64890		0.21765	215.42310	0.21542		217.649	12.57	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	106.56390		0.10656	117.95650	0.11796		106.564	12.60	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	224.26390		0.22426	221.85650	0.22186		224.264	12.60	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.96020		9.96020	9.97340	9.97340			12.42	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	305.35310		0.30535	316.13780	0.31614		305.353	12.41	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	285.15310		0.28515	282.73780	0.28274		285.153	12.41	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	300.60280		0.30060	311.32840	0.31133		300.603	12.42	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	290.40280		0.29040	287.92840	0.28793		290.403	12.42	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	296.32510		0.29633	306.98090	0.30698		296.325	12.45	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	296.12510		0.29613	293.58090	0.29358		296.125	12.45	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			88.08950		88.08950	-100.69560	-100.69560				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			585.01370		585.01370	601.85360	601.85360				0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			449.36340		449.36340	476.74700	476.74700				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			300.03670		300.03670	286.46740	286.46740				0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			17.07930		17.07930	20.45000	20.45000				0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.28980		11.28980	11.27970	11.27970			12.78	0.00	0	587.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	522.89230		0.52289	512.42450	0.51242		522.892	11.81	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	23.09230		0.02309	22.72450	0.02272		23.092	11.81	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	514.22960		0.51423	503.79370	0.50379		514.230	11.83	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	24.42960		0.02443	24.09370	0.02409		24.430	11.83	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	505.62510		0.50563	495.22490	0.49522		505.625	11.85	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	25.82510		0.02583	25.52490	0.02552		25.825	11.85	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.46110		11.46110	11.45090	11.45090			13.73	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	457.00980		0.45701	453.29080	0.45329		457.010	13.43	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	285.90980		0.28591	292.39080	0.29239		285.910	13.43	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	451.93550		0.45194	448.26000	0.44826		451.936	13.45	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	290.83550		0.29084	297.36000	0.29736		290.835	13.45	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	446.90960		0.44691	443.27740	0.44328		446.910	13.47	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	295.80960		0.29581	302.37740	0.30238		295.810	13.47	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.68700		1.68700	1.69110	1.69110			13.20	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	495.77410		0.04958	528.76660	0.05288		495.774	12.82	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	125.77410		0.01258	117.76660	0.01178		125.774	12.82	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	429.95900		0.04300	460.91420	0.04609		429.959	12.89	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	159.95900		0.01600	149.91420	0.01499		159.959	12.89	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	369.77540		0.03698	398.50320	0.03985		369.775	12.97	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	199.77540		0.01998	187.50320	0.01875		199.775	12.97	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.70560		1.70560	1.71020	1.71020			13.56	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	628.28910		0.06283	654.97940	0.06550		628.289	13.48	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	472.28910		0.04723	452.97940	0.04530		472.289	13.48	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	579.95010		0.05800	605.20510	0.06052		579.950	13.56	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	523.95010		0.05240	503.20510	0.05032		523.950	13.56	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	538.46020		0.05385	562.23220	0.05622		538.460	13.73	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	582.46020	0.05825	560.23220	0.05602	582.460	13.73	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			111.15695	111.15695	111.15079	111.15079			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	1,166.95000	1.16695	1,160.79000	1.16079	1,166.950		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	1,156.95000	1.15695	1,150.79000	1.15079	1,156.950		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	1,146.95000	1.14695	1,140.79000	1.14079	1,146.950		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future			112.63270	112.63270	112.62645	112.62645			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	1,642.70000	1.64270	1,636.45000	1.63645	1,642.700		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	1,632.70000	1.63270	1,626.45000	1.62645	1,632.700		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	1,622.70000	1.62270	1,616.45000	1.61645	1,622.700		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 07/11/2013	Bond Future			9.61629	82.58949	9.60013	82.71084			0.00	0	6,292.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	9,174.75000	9.17475	9,053.40000	9.05340	9,174.750		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	9,086.47000	9.08647	8,965.12000	8.96512	9,086.470		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	8,998.32000	8.99832	8,876.97000	8.87697	8,998.320		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.73593	83.67569	9.71922	83.79867			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	1,460.48000	1.46048	1,337.50000	1.33750	1,460.480		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	1,384.95000	1.38495	1,261.97000	1.26197	1,384.950		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	1,309.53000	1.30953	1,186.55000	1.18655	1,309.530		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.85394	81.01234	9.83651	81.13815			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	2,313.87000	2.31387	2,188.06000	2.18806	2,313.870		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	2,238.58000	2.23858	2,112.77000	2.11277	2,238.580		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	9.56	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	2,163.39000	2.16339	2,037.58000	2.03758	2,163.390		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 07/11/2013	GOVI			433.43000	433.43000	434.17000	434.17000			164,703,400.00	38	38.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	125,600.00000	12.56000	118,200.00000	11.82000	125,600.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	125,700.00000	12.57000	118,300.00000	11.83000	125,700.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	125,800.00000	12.58000	118,400.00000	11.84000	125,800.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			439.13000	439.13000	439.88000	439.88000			166,869,400.00	38	366.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	8,600.00000	0.86000	0.86000	1,100.00000	0.11000	8,600.000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	8,700.00000	0.87000	0.87000	1,200.00000	0.12000	8,700.000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	8,800.00000	0.88000	0.88000	1,300.00000	0.13000	8,800.000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			451.26100	451.26100	452.03200	452.03200					0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Put	87,290.00000	8.72900	8.72900	79,580.00000	7.95800	87,290.000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	87,390.00000	8.73900	8.73900	79,680.00000	7.96800	87,390.000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Put	87,490.00000	8.74900	8.74900	79,780.00000	7.97800	87,490.000	0.000		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 07/11/2013	Index Future			198.01700	198.01700		198.12800	198.12800				633,654,400.00	320	180.00
IGOV	On 06/02/2014	Index Future			200.64600	200.64600		200.75800	200.75800				642,067,200.00	320	1,333.00
IGOV	On 08/05/2014	Index Future			203.35400	203.35400		203.47000	203.47000				0.00	0	7.00
ILBI	On 07/11/2013	Index Future			536.44000	536.44000		536.56000	536.56000				0.00	0	0.00
ILBI	On 06/02/2014	Index Future			543.66300	543.66300		543.78600	543.78600				0.00	0	186.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	0.05139		8.65500	0.05139			15.00	0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.15000	94.85000		5.15000	94.85000				0.00	0	100.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.16000	94.84000		5.16000	94.84000				0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.20000	94.80000		5.20000	94.80000				0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.28000	94.72000		5.30000	94.70000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.36000	94.64000		5.37000	94.63000				0.00	0	400.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.45000	94.55000		5.45000	94.55000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.67000	94.33000		5.65000	94.35000				0.00	0	2,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.03000	93.97000		6.01000	93.99000				0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.30000	93.70000		6.29000	93.71000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.58000	93.42000		6.57000	93.43000				0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.85000	93.15000		6.83000	93.17000				2,329,250.00	100	2,100.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.12000	92.88000		7.10000	92.90000				0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.61900	8.61900		8.53700	8.53700			9.08	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	482.26160	0.48226		404.22310	0.40422	482.262	9.71		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	3.26160	0.00326		7.22310	0.00722	3.262	9.71		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	472.43950	0.47244		394.86350	0.39486	472.439	9.63		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	3.43950	0.00344		7.86350	0.00786	3.439	9.63		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	462.77740	0.46278		385.55220	0.38555	462.777	9.61		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	3.77740	0.00378		8.55220	0.00855	3.777	9.61		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.69490	8.69490		8.61280	8.61280			10.57	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	598.44990	0.59845		529.50510	0.52951	598.450	10.79		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	43.54990	0.04355		56.70510	0.05671	43.550	10.79		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	589.87340	0.58987		521.26040	0.52126	589.873	10.77		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	44.97340	0.04497		58.46040	0.05846	44.973	10.77		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	581.33620	0.58134		513.29140	0.51329	581.336	10.75		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	46.43620	0.04644	60.49140	0.06049	46.436	10.75	0.00	0	0.00	
R / ¥EN	On 13/12/2013	Foreign Exchange Future			9.65310	9.65310	0.10358	9.59660	9.59660	16.38	0.00	0	0.00	
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	1,829.69510	0.18297	0.10358	1,589.65680	0.15897	1,829.695	16.35	0	0.00	
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	2,198.69510	0.21987	0.10358	2,523.65680	0.25237	2,198.695	16.35	0	0.00	
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	1,783.39340	0.17834	0.10358	1,547.62190	0.15476	1,783.393	16.35	0	0.00	
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	2,252.39340	0.22524	0.10358	2,581.62190	0.25816	2,252.393	16.35	0	0.00	
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	1,737.86630	0.17379	0.10358	1,506.34250	0.15063	1,737.866	16.34	0	0.00	
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	2,306.86630	0.23069	0.10358	2,640.34250	0.26403	2,306.866	16.34	0	0.00	
R023	On 07/11/2013	Bond Future			7.82608	101.04896		7.76421	101.45223		0.00	0	10,544.00	
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00	
R023	On 07/11/2013	Bond Future	6.49	Put	9,193.17000	9.19317		8,789.90000	8.78990	9,193.170	0.00	0	0.00	
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00	
R023	On 07/11/2013	Bond Future	6.50	Put	9,120.44000	9.12044		8,717.17000	8.71717	9,120.440	0.00	0	0.00	
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00	
R023	On 07/11/2013	Bond Future	6.51	Put	9,047.76000	9.04776		8,644.49000	8.64449	9,047.760	0.00	0	0.00	
R023	On 06/02/2014	Bond Future			7.92684	102.37790		7.86242	102.78650		0.00	0	11,257.00	
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00	
R023	On 06/02/2014	Bond Future	7.84	Put	551.31000	0.55131		142.71000	0.14271	551.310	0.00	0	0.00	
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00	
R023	On 06/02/2014	Bond Future	7.85	Put	487.63000	0.48763		79.03000	0.07903	487.630	0.00	0	0.00	
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00	
R023	On 06/02/2014	Bond Future	7.86	Put	423.99000	0.42399		15.39000	0.01539	423.990	0.00	0	0.00	
R023	On 08/05/2014	Bond Future			8.02468	99.83012		7.95742	100.24552		0.00	0	0.00	
R023	On 08/05/2014	Bond Future	7.59	Call	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00	
R023	On 08/05/2014	Bond Future	7.59	Put	2,724.53000	2.72453		2,309.13000	2.30913	2,724.530	0.00	0	0.00	
R023	On 08/05/2014	Bond Future	7.60	Put	2,660.78000	2.66078		2,245.38000	2.24538	2,660.780	0.00	0	0.00	
R023	On 08/05/2014	Bond Future	7.60	Call	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00	
R023	On 08/05/2014	Bond Future	7.61	Call	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00	
R023	On 08/05/2014	Bond Future	7.61	Put	2,597.08000	2.59708		2,181.68000	2.18168	2,597.080	0.00	0	0.00	
R157	On 07/11/2013	Bond Future			6.04636	114.93703		6.05045	114.92940		2.26	1,149,370,300.00	10,000	14,406.00
R157	On 07/11/2013	Bond Future	5.59	Call	0.00000	0.00000		0.00000	0.00000		2.22	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	854.79000	0.85479		862.42000	0.86242	854.790	2.22	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	0.00000	0.00000		0.00000	0.00000		2.22	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	835.97000	0.83597		843.60000	0.84360	835.970	2.22	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	0.00000	0.00000		0.00000	0.00000		2.22	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	817.15000	0.81715		824.78000	0.82478	817.150	2.22	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.18496	116.44862		6.18974	116.44096		2.02	1,180,439,660.94	10,137	32,209.00
R157	On 06/02/2014	Bond Future	5.64	Call	151.07000	0.15107		200.59000	0.20059	151.070	1.98	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,029.20000	1.02920		1,086.38000	1.08638	1,029.200	1.98	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	154.90000	0.15490		204.87000	0.20487	154.900	1.98	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,016.83000	1.01683		1,074.46000	1.07446	1,016.830	1.98	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	158.81000	0.15881		209.22000	0.20922	158.810	1.98	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,004.55000	1.00455		1,062.62000	1.06262	1,004.550	1.98	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.34222	111.19765		6.34685	111.19140		1.86	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	96.22000	0.09622		135.67000	0.13567	96.220	1.79	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,666.13000	1.66613		1,711.83000	1.71183	1,666.130	1.79	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,654.21000	1.65421		1,700.48000	1.70048	1,654.210	1.79	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	98.06000	0.09806		138.08000	0.13808	98.060	1.79	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	99.94000	0.09994		140.52000	0.14052	99.940	1.79	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,642.33000	1.64233		1,689.16000	1.68916	1,642.330	1.79	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.49246	112.76289		6.49895	112.75577		1.63	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	786.50000	0.78650		891.56000	0.89156	786.500	1.65	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	515.55000	0.51555		627.73000	0.62773	515.550	1.65	0.00	0	0.00

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 07/08/2014	Bond Future	6.75	Call	793.06000		0.79306		897.99000	0.89799	793.060	1.65	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	511.19000		0.51119		623.24000	0.62324	511.190	1.65	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	799.64000		0.79964		904.44000	0.90444	799.640	1.65	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	506.85000		0.50685		618.77000	0.61877	506.850	1.65	0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.83977		107.46554		6.84888	107.45785			0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	550.45000		0.55045		558.14000	0.55814	550.450	1.65	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	541.94000		0.54194		549.63000	0.54963	541.940		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	533.44000		0.53344		541.13000	0.54113	533.440		0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.15104		122.81791		8.13411	122.97018		11.68	1,234,319,995.50	10,050	4,810.00
R186	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.30	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	16,227.58000		16.22758		16,075.31000	16.07531	16,227.580	11.30	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.30	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	13,581.17000		13.58117		13,428.90000	13.42890	13,581.170	11.30	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	9.96000		0.00996		80.41000	0.08041	9.960	11.58	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	1,378.15000		1.37815		1,296.33000	1.29633	1,378.150	11.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	350.79000		0.35079		423.58000	0.42358	350.790	11.64	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	251.53000		0.25153		476.59000	0.47659	251.530	11.64	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	293.89000		0.29389		524.67000	0.52467	293.890	11.64	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	303.23000		0.30323		381.74000	0.38174	303.230	11.64	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	340.49000		0.34049		575.54000	0.57554	340.490	11.64	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	260.01000		0.26001		342.79000	0.34279	260.010	11.64	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	43.51000		0.04351		109.24000	0.10924	43.510	11.68	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	928.13000		0.92813		1,146.13000	1.14613	928.130	11.68	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Call	3,078.54000		3.07854		3,231.51000	3.23151	3,078.540	11.80	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	0.00000		0.00000		0.70000	0.00070	0.000	11.80	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	5,215.34000		5.21534		5,367.61000	5.36761	5,215.340	11.93	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	0.00000		0.00000		0.00000	0.00000	0.000	11.93	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	7,296.71000		7.29671		7,448.98000	7.44898	7,296.710	12.05	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	12.05	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.24569		119.14374		8.22815	119.29800		12.84	1,197,513,730.74	10,051	55,932.00
R186	On 06/02/2014	Bond Future	7.74	Call	1,318.86000		1.31886		1,503.96000	1.50396	1,318.860	12.66	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,881.89000		5.88189		5,912.73000	5.91273	5,881.890	12.66	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	1,344.55000		1.34455		1,530.92000	1.53092	1,344.550	12.66	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,814.98000		5.81498		5,847.09000	5.84709	5,814.980	12.66	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	1,370.58000		1.37058		1,558.43000	1.55843	1,370.580	12.66	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,748.50000		5.74850		5,782.09000	5.78209	5,748.500	12.66	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	5,695.92000		5.69592		5,950.70000	5.95070	5,695.920	13.09	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,379.11000		1.37911		1,479.63000	1.47963	1,379.110	13.09	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.34275		120.73728		8.32438	120.89519		12.81	0.00	0	540.00
R186	On 08/05/2014	Bond Future	7.09	Call	872.07000		0.87207		1,052.74000	1.05274	872.070	12.44	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,358.30000		12.35830		12,381.06000	12.38106	12,358.300	12.44	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	885.95000		0.88595		1,069.04000	1.06904	885.950	12.44	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,274.44000		12.27444		12,299.62000	12.29962	12,274.440	12.44	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,190.85000		12.19085		12,218.48000	12.21848	12,190.850	12.44	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	899.99000		0.89999		1,085.53000	1.08553	899.990	12.44	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,618.23000		1.61823		1,880.66000	1.88066	1,618.230	12.53	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,179.64000		9.17964		9,284.16000	9.28416	9,179.640	12.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 08/05/2014	Bond Future	8.50	Call	5,086.19000		5.08619	5,450.80000	5.45080	5,086.190	12.93	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	8.50	Put	3,746.59000		3.74659	3,953.29000	3.95329	3,746.590	12.93	0.00	0	1,933.00	
R186	On 07/08/2014	Bond Future			8.43356		117.14429	8.41461	117.30361		13.01	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.29	Call	4,676.45000		4.67645	4,969.67000	4.96967	4,676.450	12.93	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.29	Put	5,891.09000		5.89109	6,024.99000	6.02499	5,891.090	12.93	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.30	Call	4,715.75000		4.71575	5,009.82000	5.00982	4,715.750	12.94	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.30	Put	5,845.21000		5.84521	5,979.96000	5.97996	5,845.210	12.94	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.31	Call	4,755.24000		4.75524	5,050.14000	5.05014	4,755.240	12.94	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.31	Put	5,799.60000		5.79960	5,935.18000	5.93518	5,799.600	12.94	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.92	Call	7,487.81000		7.48781	7,804.45000	7.80445	7,487.810	13.21	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.92	Put	3,500.53000		3.50053	3,657.85000	3.65785	3,500.530	13.21	0.00	0	840.00	
R186	On 06/11/2014	Bond Future			8.53809		118.71324	8.51848	118.87425			0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.14	Call	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.14	Put	3,331.06000		3.33106	3,170.05000	3.17005	3,331.060		0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.15	Put	3,245.75000		3.24575	3,084.74000	3.08474	3,245.750		0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.15	Call	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.16	Call	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.16	Put	3,160.53000		3.16053	2,999.52000	2.99952	3,160.530		0.00	0	0.00	
R186	On 06/11/2014	Bond Future	9.17	Call	5,024.50000		5.02450	0.00000	0.00000	5,024.500		0.00	0	0.00	
R186	On 06/11/2014	Bond Future	9.17	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	2,010	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 07/11/2013	Bond Future			280.86135		280.86135	280.86496	280.86496			0.00	0	0.00	
R197	On 07/11/2013	Bond Future	279.99	Call	871.35000		0.87135	874.96000	0.87496	871.350		0.00	0	0.00	
R197	On 07/11/2013	Bond Future	279.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00	
R197	On 07/11/2013	Bond Future	280.00	Call	861.35000		0.86135	864.96000	0.86496	861.350		0.00	0	0.00	
R197	On 07/11/2013	Bond Future	280.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00	
R197	On 07/11/2013	Bond Future	280.01	Call	851.35000		0.85135	854.96000	0.85496	851.350		0.00	0	0.00	
R197	On 07/11/2013	Bond Future	280.01	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00	
R197	On 06/02/2014	Bond Future			278.94457		278.94457	278.94833	278.94833			0.00	0	2,049.00	
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00	
R197	On 06/02/2014	Bond Future	279.99	Put	1,045.43000		1.04543	1,041.67000	1.04167	1,045.430		0.00	0	0.00	
R197	On 06/02/2014	Bond Future	280.00	Call	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00	
R197	On 06/02/2014	Bond Future	280.00	Put	1,055.43000		1.05543	1,051.67000	1.05167	1,055.430		0.00	0	0.00	
R197	On 06/02/2014	Bond Future	280.01	Call	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00	
R197	On 06/02/2014	Bond Future	280.01	Put	1,065.43000		1.06543	1,061.67000	1.06167	1,065.430		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 07/11/2013	Bond Future			4.79374		107.64866	4.83540	107.60285		1.20	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.79	Call	25.03000		0.02503	24.93000	0.02493	25.030	1.20	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.79	Put	29.15000		0.02915	74.86000	0.07486	29.150	1.20	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.80	Call	30.64000		0.03064	28.79000	0.02879	30.640	1.20	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.80	Put	23.76000		0.02376	67.72000	0.06772	23.760	1.20	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.81	Call	36.96000		0.03696	33.06000	0.03306	36.960	1.21	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.81	Put	19.08000		0.01908	60.99000	0.06099	19.080	1.21	0.00	0	0.00	
R201	On 06/02/2014	Bond Future			4.63798		104.65655	4.69219	104.61018		1.00	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.24	Call	561.17000		0.56117	559.46000	0.55946	561.170	1.02	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.24	Put	48.06000		0.04806	92.72000	0.09272	48.060	1.02	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.25	Call	568.24000		0.56824	565.92000	0.56592	568.240	1.02	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.25	Put	46.64000		0.04664	90.69000	0.09069	46.640	1.02	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 06/02/2014	Bond Future	5.26	Call	575.47000		0.57547		572.59000	0.57259	575.470	1.02	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	45.38000		0.04538		88.87000	0.08887	45.380	1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.32009		106.05633		4.39497	106.01075		0.77	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	382.82000		0.38282		418.93000	0.41893	382.820	0.78	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	127.68000		0.12768		209.37000	0.20937	127.680	0.78	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	125.67000		0.12567		207.29000	0.20729	125.670	0.78	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	386.87000		0.38687		422.91000	0.42291	386.870	0.78	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	390.95000		0.39095		426.62000	0.42662	390.950	0.78	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	123.69000		0.12369		204.94000	0.20494	123.690	0.78	0.00	0	0.00
R201	On 07/08/2014	Bond Future			3.33977		103.13872		3.46816	103.09178		0.48	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	719.03000		0.71903		705.89000	0.70589	719.030	0.50	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	10.57000		0.01057		44.37000	0.04437	10.570	0.50	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	722.44000		0.72244		708.99000	0.70899	722.440	0.50	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	10.37000		0.01037		43.86000	0.04386	10.370	0.50	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	725.84000		0.72584		712.09000	0.71209	725.840	0.50	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	10.17000		0.01017		43.36000	0.04336	10.170	0.50	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/11/2013	Bond Future			208.92717		208.92717		208.91941	208.91941			0.00	0	7,328.00
R202	On 07/11/2013	Bond Future	208.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	62.83000		0.06283		70.59000	0.07059	62.830		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	72.83000		0.07283		80.59000	0.08059	72.830		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	82.83000		0.08283		90.59000	0.09059	82.830		0.00	0	0.00
R202	On 06/02/2014	Bond Future			208.70213		208.70213		208.69472	208.69472			0.00	0	43,449.00
R202	On 06/02/2014	Bond Future	208.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	208.99	Put	287.87000		0.28787		295.28000	0.29528	287.870		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Put	297.87000		0.29787		305.28000	0.30528	297.870		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	307.87000		0.30787		315.28000	0.31528	307.870		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 07/11/2013	Bond Future			6.74126		106.33725		6.72497	106.39327		4.57	0.00	0	16,346.00
R203	On 07/11/2013	Bond Future	5.71	Call	0.00000		0.00000		0.00000	0.00000	0.000	4.43	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	3,619.95000		3.61995		3,563.93000	3.56393	3,619.950	4.43	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	4.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	2,622.18000		2.62218		2,566.16000	2.56616	2,622.180	4.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	4.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,586.75000		2.58675		2,530.73000	2.53073	2,586.750	4.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	0.00000		0.00000		0.00000	0.00000	0.000	4.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,551.34000		2.55134		2,495.32000	2.49532	2,551.340	4.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	104,107.73000		104.10773		104,163.75000	104.16375	104,107.730	4.76	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	4.76	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.86176		107.73575		6.84411	107.79257		4.37	10,773,575.00	100	8,517.00
R203	On 06/02/2014	Bond Future	5.95	Call	112.76000		0.11276		142.14000	0.14214	112.760	4.27	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,098.24000		3.09824		3,070.80000	3.07080	3,098.240	4.27	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	194.90000		0.19490		236.00000	0.23600	194.900	4.30	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,549.68000		2.54968		2,533.96000	2.53396	2,549.680	4.30	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	200.23000		0.20023		242.09000	0.24209	200.230	4.30	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,521.94000		2.52194		2,506.98000	2.50698	2,521.940	4.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 06/02/2014	Bond Future	6.16	Call	205.68000		0.20568		248.30000	0.24830	205.680	4.30	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,494.33000		2.49433	2,480.13000	2.48013	2,494.330	4.30	0.00	0	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	912.53000		0.91253	993.68000	0.99368	912.530	4.39	0.00	0	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	982.59000		0.98259	1,006.92000	1.00692	982.590	4.39	0.00	0	0	0.00
R203	On 08/05/2014	Bond Future			6.98574		105.01597	6.96609	105.07499		4.44	0.00	0	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	193.74000		0.19374	218.84000	0.21884	193.740	4.31	0.00	0	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,018.28000		4.01828	3,984.36000	3.98436	4,018.280	4.31	0.00	0	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	197.46000		0.19746	222.86000	0.22286	197.460	4.31	0.00	0	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	3,990.62000		3.99062	3,957.00000	3.95700	3,990.620	4.31	0.00	0	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	201.24000		0.20124	227.11000	0.22711	201.240	4.31	0.00	0	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	3,963.02000		3.96302	3,929.87000	3.92987	3,963.020	4.31	0.00	0	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	1,106.47000		1.10647	1,176.39000	1.17639	1,106.470	4.42	0.00	0	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,545.15000		1.54515	1,556.05000	1.55605	1,545.150	4.42	0.00	0	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,035.75000		2.03575	2,116.19000	2.11619	2,035.750	4.50	0.00	0	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	801.20000		0.80120	822.62000	0.82262	801.200	4.50	0.00	0	0	0.00
R203	On 07/08/2014	Bond Future			7.10055		106.49367	7.07937	106.55273		4.13	0.00	0	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,181.40000		1.18140	1,250.95000	1.25095	1,181.400	4.11	0.00	0	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	1,910.90000		1.91090	1,921.39000	1.92139	1,910.900	4.11	0.00	0	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,810.87000		1.81087	1,890.27000	1.89027	1,810.870	4.18	0.00	0	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,284.42000		1.28442	1,304.76000	1.30476	1,284.420	4.18	0.00	0	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,826.80000		1.82680	1,905.95000	1.90595	1,826.800	4.18	0.00	0	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,272.65000		1.27265	1,292.74000	1.29274	1,272.650	4.18	0.00	0	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,842.79000		1.84279	1,921.69000	1.92169	1,842.790	4.18	0.00	0	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,260.96000		1.26096	1,280.80000	1.28080	1,260.960	4.18	0.00	0	0	0.00
R203	On 06/11/2014	Bond Future			7.26972		103.76032	7.24658	103.81977		0.00	0	0	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Put	1,110.94000		1.11094	1,051.49000	1.05149	1,110.940	0.00	0.00	0	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	1,084.92000		1.08492	1,025.47000	1.02547	1,084.920	0.00	0.00	0	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	1,058.90000		1.05890	999.45000	0.99945	1,058.900	0.00	0.00	0	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0	0.00
R2037	On 07/11/2013	Bond Future			9.09104		96.70280	9.07416	96.85771		0.00	0.00	0	0	154.00
R2037	On 07/11/2013	Bond Future	9.41	Call	2,851.63000		2.85163	3,006.54000	3.00654	2,851.630	0.00	0.00	0	0	0.00
R2037	On 07/11/2013	Bond Future	9.41	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Call	2,938.77000		2.93877	3,093.68000	3.09368	2,938.770	0.00	0.00	0	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Call	3,025.77000		3.02577	3,180.68000	3.18068	3,025.770	0.00	0.00	0	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0	0.00
R2037	On 06/02/2014	Bond Future			9.18780		93.71778	9.17037	93.87485		0.00	0.00	0	0	1,652.00
R2037	On 06/02/2014	Bond Future	9.37	Call	1,616.77000		1.61677	1,773.84000	1.77384	1,616.770	0.00	0.00	0	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	1,704.20000		1.70420	1,861.27000	1.86127	1,704.200	0.00	0.00	0	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	1,791.49000		1.79149	1,948.56000	1.94856	1,791.490	0.00	0.00	0	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0	0.00
R2037	On 08/05/2014	Bond Future			9.28738		94.97128	9.26924	95.13182		0.00	0.00	0	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	725.58000		0.72558	886.12000	0.88612	725.580	0.00	0.00	0	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	812.78000		0.81278	973.32000	0.97332	812.780	0.00	0.00	0	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	899.84000		0.89984	1,060.38000	1.06038	899.840	0.00	0.00	0	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	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
R2037	On 07/08/2014	Bond Future			9.38417		92.04971		9.36553	92.21175			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	3,067.74000		3.06774	2,905.70000	2.90570	3,067.740			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	9.05	Put	2,976.30000		2.97630	2,814.26000	2.81426	2,976.300			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	2,885.00000		2.88500	2,722.96000	2.72296	2,885.000			0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.02114		107.27649		6.98445	107.43579		5.83	0.00	0	15,000.00
R204	On 07/11/2013	Bond Future	6.29	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	3,231.48000		3.23148	3,072.18000	3.07218	3,231.480			0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	3,186.46000		3.18646	3,027.16000	3.02716	3,186.460			0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	3,141.46000		3.14146	2,982.16000	2.98216	3,141.460			0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	89.87000		0.08987	229.75000	0.22975	89.870			0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	181.62000		0.18162	162.20000	0.16220	181.620			0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.12776		104.65729		7.08875	104.81872			0.00	0	28,279.00
R204	On 06/02/2014	Bond Future	6.39	Call	280.08000		0.28008	340.03000	0.34003	280.080			0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,385.77000		3.38577	3,284.29000	3.28429	3,385.770			0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	287.34000		0.28734	348.23000	0.34823	287.340			0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,350.18000		3.35018	3,249.64000	3.24964	3,350.180			0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	294.75000		0.29475	356.59000	0.35659	294.750			0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,314.76000		3.31476	3,215.17000	3.21517	3,314.760			0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.24168		106.05710		7.19973	106.22209			0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	288.19000		0.28819	350.64000	0.35064	288.190			0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,144.96000		5.14496	5,042.42000	5.04242	5,144.960			0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	293.54000		0.29354	357.06000	0.35706	293.540			0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,108.76000		5.10876	5,007.29000	5.00729	5,108.760			0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	298.97000		0.29897	363.58000	0.36358	298.970			0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,072.65000		5.07265	4,972.27000	4.97227	5,072.650			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.34768		103.51741		7.30304	103.68398			0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,307.03000		2.30703	2,458.23000	2.45823	2,307.030			0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	1,963.60000		1.96360	1,948.23000	1.94823	1,963.600			0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,326.92000		2.32692	2,478.52000	2.47852	2,326.920			0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	1,946.38000		1.94638	1,931.41000	1.93141	1,946.380			0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,346.90000		2.34690	2,498.91000	2.49891	2,346.900			0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	1,929.26000		1.92926	1,914.70000	1.91470	1,929.260			0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	3,038.53000		3.03853	3,201.63000	3.20163	3,038.530			0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,442.39000		1.44239	1,438.92000	1.43892	1,442.390			0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.48566		104.90405		7.43789	105.07246			0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	1,764.05000		1.76405	1,595.64000	1.59564	1,764.050			0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	1,728.10000		1.72810	1,559.69000	1.55969	1,728.100			0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	1,692.15000		1.69215	1,523.74000	1.52374	1,692.150			0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	1,757.34000		1.75734	0.00000	0.00000	1,757.340			0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	1,270	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.35612		101.83017		7.30437	102.08299		7.58	0.00	0	15,864.00
R207	On 07/11/2013	Bond Future	6.69	Call	0.00000		0.00000		0.00000	0.00000	0.000	7.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,315.17000		3.31517	3,062.35000	3.06235	3,315.170	3,315.170	7.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	0.00000		0.00000		0.00000	0.00000	0.000	7.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,264.41000		3.26441	3,011.59000	3.01159	3,264.410	3,264.410	7.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	0.00000		0.00000		0.00000	0.00000	0.000	7.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,213.69000		3.21369	2,960.87000	2.96087	3,213.690	3,213.690	7.45	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.46235		99.53021		7.40782	99.78644		7.77	0.00	0	18,702.00
R207	On 06/02/2014	Bond Future	6.64	Call	307.12000		0.30712	425.14000	0.42514	307.120	307.120	7.57	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,258.64000		4.25864	4,120.43000	4.12043	4,258.640	4,258.640	7.57	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	314.74000		0.31474	434.42000	0.43442	314.740	314.740	7.58	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,217.06000		4.21706	4,080.51000	4.08051	4,217.060	4,217.060	7.58	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	322.51000		0.32251	443.85000	0.44385	322.510	322.510	7.58	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,175.67000		4.17567	4,040.78000	4.04078	4,175.670	4,175.670	7.58	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.57717		100.86149		7.51932	101.12247		7.63	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	311.31000		0.31131	431.29000	0.43129	311.310	311.310	7.40	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	6,807.95000		6.80795	6,666.95000	6.66695	6,807.950	6,807.950	7.40	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	316.79000		0.31679	438.02000	0.43802	316.790	316.790	7.40	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	6,764.77000		6.76477	6,625.02000	6.62502	6,764.770	6,764.770	7.40	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	322.34000		0.32234	444.83000	0.44483	322.340	322.340	7.40	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,721.68000		6.72168	6,583.19000	6.58319	6,721.680	6,721.680	7.40	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.68564		98.63990		7.62461	98.90389		7.77	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,653.78000		2.65378	2,978.54000	2.97854	2,653.780	2,653.780	7.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,634.96000		2.63496	2,695.73000	2.69573	2,634.960	2,634.960	7.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,675.56000		2.67556	3,001.26000	3.00126	2,675.560	2,675.560	7.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,613.58000		2.61358	2,675.29000	2.67529	2,613.580	2,613.580	7.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,697.45000		2.69745	3,024.07000	3.02407	2,697.450	2,697.450	7.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,592.33000		2.59233	2,654.96000	2.65496	2,592.330	2,592.330	7.76	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.81483		99.96104		7.75031	100.22812		7.77	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	0.00000		0.00000		0.00000	0.00000	0.000	7.76	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	1,986.56000		1.98656	1,719.48000	1.71948	1,986.560	1,986.560	7.76	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	0.00000		0.00000		0.00000	0.00000	0.000	7.76	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	1,944.22000		1.94422	1,677.14000	1.67714	1,944.220	1,944.220	7.76	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	0.00000		0.00000		0.00000	0.00000	0.000	7.76	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	1,901.90000		1.90190	1,634.82000	1.63482	1,901.900	1,901.900	7.76	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 07/11/2013	Bond Future			7.53108		96.42419		7.47920	96.70664		8.31	0.00	0	4,661.00
R208	On 07/11/2013	Bond Future	6.79	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.10	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	4,133.82000		4.13382	3,851.37000	3.85137	4,133.820	4,133.820	8.10	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.11	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	4,076.59000		4.07659	3,794.14000	3.79414	4,076.590	4,076.590	8.11	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.11	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	4,019.41000		4.01941	3,736.96000	3.73696	4,019.410	4,019.410	8.11	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	96.33000		0.09633	307.14000	0.30714	96.330	96.330	8.31	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	265.41000		0.26541	193.77000	0.19377	265.410	265.410	8.31	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.63154		97.69233		7.57726	97.97853		8.63	0.00	0	10,358.00
R208	On 06/02/2014	Bond Future	6.74	Call	266.99000		0.26699	340.85000	0.34085	266.990	266.990	8.43	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,104.55000		5.10455	4,892.21000	4.89221	5,104.550	5,104.550	8.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 06/02/2014	Bond Future	6.75	Call	274.21000		0.27421		349.38000	0.34938	274.210	8.43	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,055.86000		5.05586	4,844.83000	4.84483	5,055.860	5,055.860	8.43	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	281.60000		0.28160	358.09000	0.35809	281.600	281.600	8.43	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,007.38000		5.00738	4,797.67000	4.79767	5,007.380	5,007.380	8.43	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.73457		95.60266	7.67747	95.89398			8.70	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	268.34000		0.26834	328.59000	0.32859	268.340	268.340	8.42	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	7,987.33000		7.98733	7,756.26000	7.75626	7,987.330	7,987.330	8.42	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	273.50000		0.27350	334.56000	0.33456	273.500	273.500	8.42	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	7,936.48000		7.93648	7,706.22000	7.70622	7,936.480	7,936.480	8.42	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	7,885.74000		7.88574	7,656.28000	7.65628	7,885.740	7,885.740	8.42	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	278.75000		0.27875	340.61000	0.34061	278.750	278.750	8.42	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.83086		96.94788	7.77114	97.24260			8.56	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,775.86000		2.77586	3,022.76000	3.02276	2,775.860	2,775.860	8.57	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	2,977.38000		2.97738	2,929.56000	2.92956	2,977.380	2,977.380	8.57	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,800.68000		2.80068	3,048.34000	3.04834	2,800.680	2,800.680	8.58	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	2,952.83000		2.95283	2,905.77000	2.90577	2,952.830	2,952.830	8.58	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,825.60000		2.82560	3,074.04000	3.07404	2,825.600	2,825.600	8.58	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	2,928.42000		2.92842	2,882.14000	2.88214	2,928.420	2,928.420	8.58	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	4,115.58000		4.11558	4,396.81000	4.39681	4,115.580	4,115.580	8.74	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,934.65000		1.93465	1,921.16000	1.92116	1,934.650	1,934.650	8.74	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.94957		94.85073	7.88692	95.14906			8.58	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000	8.58	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	2,460.35000		2.46035	2,162.02000	2.16202	2,460.350	2,460.350	8.58	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000	8.58	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	2,411.32000		2.41132	2,112.99000	2.11299	2,411.320	2,411.320	8.58	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	2,362.31000		2.36231	2,063.98000	2.06398	2,362.310	2,362.310	8.58	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000	8.58	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	2,572.09000		2.57209	0.00000	0.00000	2,572.090	2,572.090	8.58	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000	8.58	0.00	1,520	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			8.58	0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			8.58	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			8.58	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			8.58	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.96597		74.68782	8.94885	74.81804			17.73	0.00	0	1,738.00
R209	On 07/11/2013	Bond Future	8.65	Call	0.04000		0.00004	4.03000	0.00403	0.040	0.040	17.55	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	2,462.27000		2.46227	2,336.04000	2.33604	2,462.270	2,462.270	17.55	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	6.73000		0.00673	57.46000	0.05746	6.730	6.730	17.62	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,362.46000		1.36246	1,282.97000	1.28297	1,362.460	1,362.460	17.62	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	9.00000		0.00900	67.02000	0.06702	9.000	9.000	17.63	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	1,286.65000		1.28665	1,214.45000	1.21445	1,286.650	1,286.650	17.63	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	11.90000		0.01190	77.82000	0.07782	11.900	11.900	17.63	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,211.59000		1.21159	1,147.29000	1.14729	1,211.590	1,211.590	17.63	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	2,109.13000		2.10913	2,244.00000	2.24400	2,109.130	2,109.130	17.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	0.21000		0.00021	4.86000	0.00486	0.210	0.210	17.89	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	3,184.64000		3.18464	3,315.00000	3.31500	3,184.640	3,184.640	17.99	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	0.00000		0.00000	0.14000	0.00014	0.000	0.000	17.99	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Put	0.00000		0.00000	0.01000	0.00001	0.000	0.000	18.05	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.50	Call	3,887.67000		3.88767	4,017.90000	4.01790	3,887.670	3,887.670	18.05	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Call	5,260.79000		5.26079	5,391.01000	5.39101	5,260.790	5,260.790	18.18	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.000	18.18	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			9.05544		75.67012	9.03781	75.80207			20.00	0.00	0	19,773.00
R209	On 06/02/2014	Bond Future	8.54	Call	1,481.73000		1.48173	1,618.07000	1.61807	1,481.730	1,481.730	19.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/02/2014	Bond Future	8.54	Put	5,497.57000		5.49757	5,501.96000	5.50196		5,497.570	19.83	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	1,505.37000		1.50537	1,642.76000	1.64276		1,505.370	19.83	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,440.08000		5.44008	5,445.52000	5.44552		5,440.080	19.83	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	1,529.39000		1.52939	1,667.69000	1.66769		1,529.390	19.83	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,383.11000		5.38311	5,389.46000	5.38946		5,383.110	19.83	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.14518		73.53742		9.12688		73.67220	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,567.06000		11.56706	11,538.63000	11.53863		11,567.060	19.18	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	892.42000		0.89242	998.77000	0.99877		892.420	19.18	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	905.49000		0.90549	1,012.70000	1.01270		905.490	19.18	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,489.47000		11.48947	11,461.90000	11.46190		11,489.470	19.18	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	918.70000		0.91870	1,026.77000	1.02677		918.700	19.18	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,412.16000		11.41216	11,385.45000	11.38545		11,412.160	19.18	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.22998		74.57233		9.21122		74.70843	19.48	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	4,366.14000		4.36614	4,632.29000	4.63229		4,366.140	19.37	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,763.08000		5.76308	5,893.13000	5.89313		5,763.080	19.37	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	4,399.05000		4.39905	4,665.80000	4.66580		4,399.050	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,721.41000		5.72141	5,852.06000	5.85206		5,721.410	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,432.09000		4.43209	4,699.42000	4.69942		4,432.090	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,679.99000		5.67999	5,811.22000	5.81122		5,679.990	19.38	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.32529		72.42682		9.30600		72.56446	19.38	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	0.00000		0.00000	0.00000	0.00000		0.000	19.38	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	2,452.14000		2.45214	2,314.50000	2.31450		2,452.140	19.38	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	0.00000		0.00000	0.00000	0.00000		0.000	19.38	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	2,377.14000		2.37714	2,239.50000	2.23950		2,377.140	19.38	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	2,302.25000		2.30225	2,164.61000	2.16461		2,302.250	19.38	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	0.00000		0.00000	0.00000	0.00000		0.000	19.38	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 07/11/2013	Bond Future			158.66374		158.66374	159.04251	159.04251				0.00	0	1,319.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	1,326.26000		1.32626	947.49000	0.94749		1,326.260		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	1,336.26000		1.33626	957.49000	0.95749		1,336.260		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	1,346.26000		1.34626	967.49000	0.96749		1,346.260		0.00	0	0.00
R210	On 06/02/2014	Bond Future			160.77015		160.77015	161.15405	161.15405				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	719.85000		0.71985	335.95000	0.33595		719.850		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	729.85000		0.72985	345.95000	0.34595		729.850		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	739.85000		0.73985	355.95000	0.35595		739.850		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R211	On 07/11/2013	Bond Future			128.85331		128.85331	128.78907	128.78907				3,865,599.30	30	522.00
R211	On 07/11/2013	Bond Future	129.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	1,136.69000		1.13669	1,200.93000	1.20093		1,136.690		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 07/11/2013	Bond Future	130.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	1,146.69000	1.14669	1.14669	1,210.93000	1.21093	1,146.690			0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put	1,156.69000	1.15669	1.15669	1,220.93000	1.22093	1,156.690			0.00	0	0.00
R211	On 06/02/2014	Bond Future			129.05385	129.05385	129.05385	128.98881	128.98881				0.00	0	522.00
R211	On 06/02/2014	Bond Future	128.99	Call	63.85000	0.06385	0.06385	0.00000	0.00000	63.850			0.00	0	0.00
R211	On 06/02/2014	Bond Future	128.99	Put	0.00000	0.00000	0.00000	1.19000	0.00119	0.000			0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Call	53.85000	0.05385	0.05385	0.00000	0.00000	53.850			0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Put	0.00000	0.00000	0.00000	11.19000	0.01119	0.000			0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Call	43.85000	0.04385	0.04385	0.00000	0.00000	43.850			0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Put	0.00000	0.00000	0.00000	21.19000	0.02119	0.000			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R212	On 07/11/2013	Bond Future			131.58171	131.58171	131.58171	131.72985	131.72985				0.00	0	118.00
R212	On 07/11/2013	Bond Future	132.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	1,408.29000	1.40829	1.40829	1,260.15000	1.26015	1,408.290			0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	1,418.29000	1.41829	1.41829	1,270.15000	1.27015	1,418.290			0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	1,428.29000	1.42829	1.42829	1,280.15000	1.28015	1,428.290			0.00	0	0.00
R212	On 06/02/2014	Bond Future			131.67102	131.67102	131.67102	131.82120	131.82120				0.00	0	21,791.00
R212	On 06/02/2014	Bond Future	132.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 06/02/2014	Bond Future	132.99	Put	1,318.98000	1.31898	1.31898	1,168.80000	1.16880	1,318.980			0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Put	1,328.98000	1.32898	1.32898	1,178.80000	1.17880	1,328.980			0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Put	1,338.98000	1.33898	1.33898	1,188.80000	1.18880	1,338.980			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.80105	85.54200	85.54200	8.78919	85.63418			16.09	0.00	0	3,071.00
R213	On 07/11/2013	Bond Future	8.59	Call	2.69000	0.00269	0.00269	35.27000	0.03527	2.690		16.02	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	1,665.35000	1.66535	1.66535	1,605.75000	1.60575	1,665.350		16.02	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	3.68000	0.00368	0.00368	41.53000	0.04153	3.680		16.02	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	1,586.48000	1.58648	1.58648	1,532.15000	1.53215	1,586.480		16.02	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	5.00000	0.00500	0.00500	48.68000	0.04868	5.000		16.03	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	1,508.06000	1.50806	1.50806	1,459.56000	1.45956	1,508.060		16.03	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.89840	86.66703	86.66703	8.88615	86.76053			17.68	0.00	0	17,186.00
R213	On 06/02/2014	Bond Future	8.29	Call	1,271.51000	1.27151	1.27151	1,481.19000	1.48119	1,271.510		17.43	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	6,105.23000	6.10523	6.10523	6,221.41000	6.22141	6,105.230		17.43	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	1,293.04000	1.29304	1.29304	1,504.05000	1.50405	1,293.040		17.44	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	6,044.08000	6.04408	6.04408	6,161.59000	6.16159	6,044.080		17.44	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	1,314.82000	1.31482	1.31482	1,527.15000	1.52715	1,314.820		17.44	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,983.29000	5.98329	5.98329	6,102.12000	6.10212	5,983.290		17.44	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.99240	84.28816	84.28816	8.97962	84.38404			17.63	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	879.67000	0.87967	0.87967	1,025.29000	1.02529	879.670		17.19	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,983.68000	11.98368	11.98368	12,033.42000	12.03342	11,983.680		17.19	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	892.36000	0.89236	0.89236	1,039.06000	1.03906	892.360		17.19	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,906.67000	11.90667	11.90667	11,957.49000	11.95749	11,906.670		17.19	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	905.19000	0.90519	0.90519	1,052.98000	1.05298	905.190		17.19	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,829.92000	11.82992	11.82992	11,881.83000	11.88183	11,829.920		17.19	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.08244	85.47409	85.47409	9.06934	85.57073			17.40	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,312.32000	4.31232	4.31232	4,657.03000	4.65703	4,312.320		17.33	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	6,127.66000	6.12766	6.12766	6,375.73000	6.37573	6,127.660		17.33	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,345.12000	4.34512	4.34512	4,690.73000	4.69073	4,345.120		17.33	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	6,084.45000	6.08445	6.08445	6,333.42000	6.33342	6,084.450		17.33	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,378.05000	4.37805	4.37805	4,724.56000	4.72456	4,378.050		17.34	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 07/08/2014	Bond Future	8.86	Put	6,041.46000	6.04146	6,291.33000	6.29133	6,041.460	17.34	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.18587	83.08154	9.17240	83.17910			0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	2,559.45000	2.55945	2,461.89000	2.46189	2,559.450		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	2,483.84000	2.48384	2,386.28000	2.38628	2,483.840		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	2,408.32000	2.40832	2,310.76000	2.31076	2,408.320		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 07/11/2013	Bond Future			9.11600	75.11420	9.09397	75.28625		19.65	0.00	0	577.00
R214	On 07/11/2013	Bond Future	7.79	Call	0.00000	0.00000	0.00000	0.00000	0.000	19.11	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	11,678.04000	11.67804	11,505.99000	11.50599	11,678.040	19.11	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	0.00000	0.00000	0.00000	0.00000	0.000	19.11	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	11,578.89000	11.57889	11,406.84000	11.40684	11,578.890	19.11	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	0.00000	0.00000	0.00000	0.00000	0.000	19.11	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	11,479.94000	11.47994	11,307.89000	11.30789	11,479.940	19.11	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.20849	76.10208	9.18578	76.27641		20.90	0.00	0	2,927.00
R214	On 06/02/2014	Bond Future	8.99	Call	2,422.58000	2.42258	2,732.77000	2.73277	2,422.580	20.80	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	4,129.07000	4.12907	4,264.93000	4.26493	4,129.070	20.80	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	2,454.81000	2.45481	2,765.95000	2.76595	2,454.810	20.80	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	4,081.74000	4.08174	4,218.55000	4.21855	4,081.740	20.80	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	2,487.28000	2.48728	2,799.82000	2.79982	2,487.280	20.80	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	4,034.80000	4.03480	4,173.01000	4.17301	4,034.800	20.80	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.29757	73.83460	9.27404	74.01232		20.88	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	3,303.68000	3.30368	3,632.09000	3.63209	3,303.680	20.75	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,685.54000	5.68554	5,836.23000	5.83623	5,685.540	20.75	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,637.88000	5.63788	5,789.29000	5.78929	5,637.880	20.75	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	3,335.50000	3.33550	3,664.63000	3.66463	3,335.500	20.75	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	3,367.50000	3.36750	3,697.73000	3.69773	3,367.500	20.76	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	5,590.53000	5.59053	5,743.04000	5.74304	5,590.530	20.76	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 07/11/2013	Bond Future			9.18103	97.26215	9.17410	97.33133			0.00	0	9,178.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	15,259.01000	15.25901	15,189.83000	15.18983	15,259.010		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	15,129.68000	15.12968	15,060.50000	15.06050	15,129.680		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	15,000.61000	15.00061	14,931.43000	14.93143	15,000.610		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.27625	98.54136	9.26910	98.61141			0.00	0	10,220.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	1,855.37000	1.85537	1,785.32000	1.78532	1,855.370		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	1,754.10000	1.75410	1,684.05000	1.68405	1,754.100		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	1,653.02000	1.65302	1,582.97000	1.58297	1,653.020		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.36807	95.43674	9.36055	95.50911			0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	3,253.17000	3.25317	3,180.80000	3.18080	3,253.170		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	3,151.04000	3.15104	3,078.67000	3.07867	3,151.040		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	3,049.10000	3.04910		2,976.73000	2.97673	3,049.100		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			20,226.76000	20,226.76000		20,236.88000	20,236.88000			0.00	0	0.00

Total for Derivatives : **6,710,577,310.98** **74,255** **2 245 640.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000		0.00000	100.60394			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.64500	104.39244		6.64500	104.33683			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000		0.00000	100.82239			0.00	100,000,000	100,000,000.00
AA05	On 22/03/2019	Spot Bond			8.17000	105.96174		8.17000	105.89145			0.00	0	3,500,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000		0.00000	101.43593			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000		0.00000	101.55953			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.03500	96.84198		9.03500	100.90682			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.99500	102.41961		6.99500	102.36127			699,500,000,000.00	100,000,000	538,200,000.00
AB07	On 07/03/2014	Spot Bond			5.34000	102.65780		5.34000	102.61351			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000		0.00000	100.07942			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.32000	106.03825		8.32000	105.96663			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			0.88000	135.19936		0.88000	135.15057			0.00	0	10,000,000.00
ABCP13	On 07/12/2023	Spot Bond			2.25000	131.49905		2.25000	266.49874			0.00	0	10,000,000.00
ABFN04	On 25/02/2015	Spot Bond			0.00000	100.00000		0.00000	101.40046			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000	100.00000		0.00000	101.13417			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond			0.00000	100.00000		0.00000	101.46215			0.00	0	1,210,000,000.00
ABFN07	On 17/03/2018	Spot Bond			0.00000	100.00000		0.00000	100.93928			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond			0.00000	100.00000		0.00000	100.98177			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond			0.00000	100.00000		0.00000	101.00996			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond			0.00000	100.00000		0.00000	100.18511			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond			7.35500	106.99676		7.35500	106.93274			0.00	0	370,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.01510				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.59000	103.56682	6.59000	103.51119				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.56569				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.74205				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.58651				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.58840				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.64023				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.85879				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.99366				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.96176				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.09861				0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.29199				0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.30199				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.33000	129.33550	5.33000	129.24304				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.95000	125.33032	2.95000	125.26380				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.83000	116.35745	2.83000	116.29698				0.00	0	50,000,000.00
ABLI05	On 18/02/2018	Spot Bond	4.48000	100.06928	4.48000	100.00430				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.83500	101.56515	5.83500	102.59330				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	10.72000	115.90460	10.72000	115.80597				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.78043				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.97310				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.02696				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.07870				0.00	0	0.00
ABLSI1	On 29/06/2019	Spot Bond	4.13000	111.42277	4.13000	111.35335				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	42.81034	100.00000	42.49656				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.99000	163.90814	1.99000	163.83417				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN07	On 13/06/2015	Spot Bond		2.76000	155.61403		2.76000	155.53422			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.02000	168.36191		2.02000	168.28566			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.20000	165.25366		2.20000	165.17624			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.71625	73.09509		7.71625	73.16806			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.71625	73.09509		7.71625	73.16806			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	90.20000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.87487			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	91.29000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	90.20000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.67000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	87.00000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	86.57000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.55034			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.43983			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	86.16000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.13000	106.17633		6.13000	106.12379			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	105.15000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	87.54000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	89.61000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.00000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.72151			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.88500	113.36723		6.88500	113.30365			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.43916			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	82.52000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	85.29000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN61	On 31/01/2025	Spot Bond		2.78000	93.08396		2.78000	100.14881			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.75000	98.52629		2.75000	145.83387			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.80000	111.40720		2.80000	191.17344			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	84.23000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.33000	91.35538		9.33000	91.76775			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	92.43000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.60000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	106.16561			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	89.72000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	91.52000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.59000	109.45227		9.59000	110.70617			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		9.53500	111.13801		9.53500	111.13256			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.65000	90.55406		8.65000	90.49088			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.01000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	104.43000			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		9.63000	109.79750		9.63000	110.39760			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	92.72000			0.00	0	0.00

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		8.02000	108.19666		8.02000	108.12617			0.00	0	201,500,000.00
ABS5	On 01/05/2015	Spot Bond		6.59500	102.58137		6.59500	102.52623			0.00	0	550,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.63500	101.50032		8.63500	101.43001			0.00	0	60,500,000.00
ABS7	On 11/09/2026	Spot Bond		9.79000	94.31343		9.79000	94.23876			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.34500	105.70135		7.34500	105.63818			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond		1.58000	129.75552		1.58000	129.70140			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.06000	133.50029		2.06000	270.55866			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		0.82000	123.86219		0.82000	126.57984			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		1.98500	124.46560		1.98500	126.90869			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	32.49586		100.00000	32.26026			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.04500	106.08097		11.04500	105.98650			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.00562			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.55804		100.00000	2.53929			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.06026			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.83565			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	15.24709		100.00000	15.13534			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.95098			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	59.68546		11.00000	59.63429			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	9.75814		100.00000	9.68662			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.51847			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.76251			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.03421			0.00	0	0.00

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	101.14455		0.00		0	0.00	
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.98499		0.00		0	0.00	
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.01825		0.00		0	0.00	
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.03288		0.00		0	0.00	
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.12265		0.00		0	0.00	
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.12265		0.00		0	0.00	
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.13600		0.00		0	0.00	
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.95840		0.00		0	0.00	
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.13600		0.00		0	0.00	
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.10928		0.00		0	0.00	
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	85.59479		0.00		0	0.00	
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.93970		0.00		0	0.00	
ACL091	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.09120		0.00		0	0.00	
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.82906		0.00		0	0.00	
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.92521		0.00		0	0.00	
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.99835		0.00		0	0.00	
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.03138		0.00		0	0.00	
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.04467		0.00		0	0.00	
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.01808		0.00		0	0.00	
ACL099	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.85859		0.00		0	0.00	
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.95842		0.00		0	0.00	
ACL104	On 20/12/2019	Spot Bond	9.09000	105.65064	9.09000	105.78746		0.00		0	0.00	
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.87865		0.00		0	0.00	
ACL115	On 31/01/2014	Spot Bond	7.15000	102.88747	7.15000	102.82798		0.00		0	0.00	
ACL116	On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.14889		0.00		0	0.00	

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	100.22253			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.95666			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	100.20835			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	78.99817			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	155.85012			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	155.87194			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.98495			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.82739			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.82739			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.20835			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.36600			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.95165			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.94367			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.08537			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.30738			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.08443			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.67998			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.81799			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.03711			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.42167			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.83566			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.98896			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.82798			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.81331			0.00	0	0.00

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	100.96785			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.99989			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.86132			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.83866			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.88265			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.96518			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.91857			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.86532			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.87999			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.44347	10.23000	101.35963			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.89448			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.87199			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.22461			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	112.01288			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.82592			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.11000	106.81508	9.11000	106.73711			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96112			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	109.97359	1.75000	110.04966			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.87865			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.88114			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94226			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.97527			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.90923			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.96867			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.93566			0.00	0	0.00

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	101.00827			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.24823			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.98188			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.42815			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.96867			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.93775			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.99418			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.01147			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.87184			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.89183			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.01555			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.00563			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.08078			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.94887			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.07024			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.07420			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.08078			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.26057			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.02805			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.02805			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	114.37581			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	116.03567			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.88279			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.87353			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.34959			0.00	0	0.00

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	100.89866			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.90263			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.94226			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.88411			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.68622			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.67911			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.93321			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.16170			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.86851			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.75626		100.00000	6.70728			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.39971			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.56125			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.66889			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.38286			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.42539			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.48199			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.36815			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.65500	98.05762		7.65500	97.99693			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.48597			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.57189			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.08000	103.46788		8.08000	103.39998			0.00	0	115,300,000.00
AIR02		On 30/04/2023	Spot Bond	9.23000	115.62367		9.23000	115.53771			0.00	0	190,000,000.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	61.09193		100.00000	60.64901			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	6.96500	110.10152		6.96500	110.03906			0.00	0	730,000,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	58.18700		100.00000	57.76513			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.01079		100.00000	11.93078			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.00000		150.41417		3.00000	150.33392			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.83000		101.42132		4.83000	129.34479			0.00	0	10,000,000.00
ANG05	On 04/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.92173			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.96160			0.00	0	300,000,000.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.45582			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.45470			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.40980			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.97991			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.76315			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.58000		105.87412		8.58000	105.80083			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.38804			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.23335			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		89.16726		100.00000	88.52883			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.12197			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.91000		109.56616		6.91000	109.50484			0.00	0	1,000,000,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.78565			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.71058			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.57000		102.78562		6.57000	102.73087			0.00	0	120,000,000.00
BAW8	On 02/10/2017	Spot Bond	8.47000		105.86155		8.47000	105.78920			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.07336			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.74305		104.83012		10.74305	103.50320			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.64757		102.53564		10.64757	102.01919			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.70593		102.40054		10.70593	101.93548			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.05263			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond		10.76428	102.41049		10.76428	101.84136			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.75965	101.39978		11.75965	101.31302			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.07900			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.07900			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.07907			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		10.99305	101.26923		10.99305	101.18097			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.90386	103.56299		10.90386	101.92565			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.64757	102.53564		10.64757	102.01919			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.87360	102.79328		10.87360	102.08146			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.08054	96.14315		10.08054	101.52787			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.02103			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.00871			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.00871			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.95150			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.99794			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.36984	101.61126		10.36984	101.36010			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.24500	100.79878		11.24500	100.84051			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.43488			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	69.27435		10.22500	98.26198			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.99794			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.92092			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	77.32140		12.22500	100.97698			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.99311			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		10.94000	64.43309		10.94000	100.85476			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.96191			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.98792			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.98792			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.84343			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.94942			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.71651			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.99969			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.63556			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.99794			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.99969			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.74305	105.05456		13.74305	103.78128			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.05706	102.48172		15.05706	102.37144			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		13.96495	102.27281		13.96495	101.92913			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.32434			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.32434			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.32434			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.37582			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	11.36771		100.00000	11.30313			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.69430		100.00000	20.54427			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.83415		100.00000	18.69760			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.62601		100.00000	11.54173			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.62601		100.00000	11.54173			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.05640		100.00000	13.95449			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.17963		100.00000	12.09133			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	74.26347		100.00000	73.83748			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.34334			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.07936			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.10569			0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000	98.91599		100.00000	98.11828			0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000	93.58974		100.00000	92.87532			0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000	83.14351		100.00000	82.57919			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.96000	105.73054		1.96000	172.19633			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.15000	96.71011		8.15000	141.39701			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.15000	98.03501		8.15000	141.71160			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.53500	97.11858		8.53500	97.05170			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00016			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.56759			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.17363			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.90441			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	80.52516		100.00000	80.00000			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.67000	98.85882		7.67000	98.79717			0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.30172			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.32617			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.33347			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.35777			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.38206			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.44972			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	9.03880		100.00000	8.97327			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.15540			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.16387			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.16749			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.16870			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.18320			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.20249			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	8.84362		100.00000	8.77951			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	8.84362		100.00000	8.77951			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.91416			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.99352			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.01515			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.07000	103.46886		8.07000	103.40105			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.08004			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.19521			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	6.32225		100.00000	6.27591			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	6.32225		100.00000	6.27591			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		5.81500	105.77751		5.81500	105.72809			0.00	0	60,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.86412			0.00	0	10,000,000.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.69601			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.22241			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.58762			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.23569			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.46226			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.23162			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.30274			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.43203			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.97009			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	102.84164			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.95850			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	14.31873		100.00000	14.21491			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.39000	106.47257		6.39000	106.41708			0.00	0	34,200,000.00
CBL08	On 02/11/2016	Spot Bond		9.12000	113.06870		9.12000	112.98516			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.27839			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.66161			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.82000	103.86460		8.82000	103.79033			0.00	0	709,300,000.00
CBL12	On 06/09/2018	Spot Bond		10.89000	103.60870		10.89000	103.51769			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.18284			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.14000	104.75378		11.14000	104.66124			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.79780			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.01000	105.80917		9.01000	105.73318			1,802,000,000,000.00	200,000,000	160,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	102.03299			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.58000	100.21765		11.58000	100.12573			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.07608			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.39482			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.03421			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		9.97500	93.19224		9.97500	93.11709			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		9.98000	120.59296		9.98000	120.49673			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.83000	116.38665		9.83000	116.29515			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.17000	115.58244		9.17000	115.49660			0.00	0	3,200,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.71210			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.37000	102.81731		11.37000	102.72313			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.86306			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.10584			0.00	100,000,000	50,000,000.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.60742			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.69805			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.44643			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.51373			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.75706			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.72649			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.88804			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.22476			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.24365			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.24365			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.87842			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	84.48530		100.00000	83.92456			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	84.48530		100.00000	83.92456			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	84.48530		100.00000	83.92456			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.98502			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	84.48530		100.00000	83.92456			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.32377			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.32475			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	103.62883		10.11000	103.54553			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.32475			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.59317			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	106.29072			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	100.59768		2.76000	113.90527			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN192		On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	106.06081			0.00	0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	110.90336	3.14000	113.82687			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	101.62094	8.25000	101.55288			0.00	0	0.00
CLN195		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN196		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.32475			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.32475			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	118.88579	3.10000	113.42951			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	118.75206	2.40000	113.30840			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.42862			0.00	0	0.00
CLN211		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.34536			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.43647			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.44256			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	7.94500	102.05310	7.94500	101.98759			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.50693			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.49935			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.34004			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.34590			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	7.99500	102.18686	7.99500	102.12085			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	7.99500	102.18686	7.99500	102.12085			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	106.36824			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	107.81965			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.04500	105.36546	8.04500	105.29735			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.01164			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.12600			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.38816			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.38816			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	67.29802		100.17539	66.80400			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.43262			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.89606			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.02708			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.34597			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.44087			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	101.98106		9.35000	101.90512			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	101.98106		9.35000	101.90512			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.34590			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.34995			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	93.24910			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.28866			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.93001			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.24228			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.76159			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.76159			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.76159			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.76159			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.76159			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.78263			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.81751			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.81751			0.00	400,000,000	400,000,000.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.81751			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.81751			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.81751			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.82334			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.91000	104.31237		8.91000	104.23705			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.19272			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.82519			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.88390			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.88390			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.15188			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.16462			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.12470			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.36378			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.92906			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.92245			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.93849			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.43345			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.64924			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.64906			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.93582			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	105.85193			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.14920			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.82490			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.74158			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.89602			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.04784			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.04784			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.04784			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.04784			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	99.94557			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.35147			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.25828			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.95164			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.93998			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.85235			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.93998			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68908			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.08746			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.85255			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.85255			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.84746			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	116.65972			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.78639			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	116.89993			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	116.17059			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	116.63791			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	113.57423			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	113.65510			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	117.15308			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.87093			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.65000	93.58791		10.65000	93.51557			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.17000	94.65072		11.17000	95.01777			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.80566			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.09660			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.87421			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.28913			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.17094			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	102.32841		8.80500	100.19061			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.94887			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.29233			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	110.26191			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.99772			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.01750			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	101.09397			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.02805			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.47474			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.47474			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.47474			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.14469			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.77481			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.29481			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.80566			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.68577			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.70339			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.24831			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.21741			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.28729			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.81089			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.47980			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.77597			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.54178			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.54037			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.21508			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.94298			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.41376			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.42366			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.20343			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	100.00000		6.31507		100.00000	5.85277			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	36.99085		7.01000	37.59066			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	144.13086			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		8.53500	97.11858		8.53500	129.45798			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.15000	32.20825		8.15000	141.39701			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.15000	32.60475		8.15000	141.71160			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	86.38745			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	86.27106			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.59220			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.59220			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.02491			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.95042			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.96511			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.96867			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.28913			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.87089			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.49500		110.28862		8.49500	106.66025			0.00	0	130,000,000.00
COJ04	On 05/06/2018	Spot Bond	8.47000		105.87195		8.47000	105.79999			0.00	0	690,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.88500		119.42939		9.88500	119.33497			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.84500		110.15735		7.84500	110.08789			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.47500		108.24241		9.47500	108.15941			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.96000		95.84837		9.96000	95.77161			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.88000		96.18059		10.88000	96.09665			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.88000		93.83307		10.88000	93.75163			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.31395			0.00	200,000,000	100,000,000.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.36197			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.23905			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.12476			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.68482			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.28332			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.33500		91.64499		12.33500	94.72287			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.07779		100.00000	9.98267			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.17977			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.74500		98.82950		7.74500	97.82294			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.14833			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.78049			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	97.92182			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.91909			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.94966			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.99821			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.72500		125.48061		6.72500	125.41259			0.00	0	750,000,000.00
DV22	On 07/02/2020	Spot Bond	8.06500		109.12898		8.06500	109.05866			1,196,039,500.00	148,300	3,858,448,300.00
DV23	On 27/02/2023	Spot Bond	8.60000		110.87525		8.60000	110.79917			1,307,200,000.00	152,000	9,514,152,000.00
E170	On 01/08/2020	Spot Bond	7.72000		133.58696		7.72000	133.50450			772,000,000,000.00	100,000,000	1,900,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	105.85914			0.00	600,000,000	300,000,000.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.63172			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.76883			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.85984			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.48429			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.83178		0.10000	132.13667			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.20000		114.13619		2.18000	114.35954			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.23000		101.55047		2.23000	102.51172			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.30000		101.36697		2.30000	101.81844			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.37500		108.81808		9.37500	108.73684			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.22500		109.61937		9.22500	109.53747			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.93000		100.96067		9.93000	100.87962			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.58500		89.39270		10.58500	97.93453			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.45489			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.14179			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.24522			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.90331			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	100.00000		42.86674		100.00000	41.90871			4,500,000,000,000,000.00	45,000,000,000	45,000,000,000.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		59.46092		100.00000	59.02511			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ187U	On 21/02/2014	Spot Bond	100.00000	97.35450	100.00000	96.58793				0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond	100.00000	99.18478	100.00000	98.38275				0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000	96.30607	100.00000	95.54974				0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000	94.68939	100.00000	93.97744				0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000	89.59901	100.00000	88.97823				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	126.39706	3.00000	126.32998				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.90500	107.58572	10.90500	107.49262				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	105.75293				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.30016				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.63055				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.50000	84.53617	9.50000	97.70778				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.68601				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.79923				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.81666				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.81155				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.79521				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.79108				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.83143				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.82611				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.82655				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.81836				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.82820				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.82137				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.38500	103.82579	6.38500	103.77202				638,500,000,000.00	100,000,000	300,000,000.00
ES18	On 20/04/2018	Spot Bond	7.30500	107.81324	7.30500	107.74952				79,287,009,000.00	10,853,800	16,875,456,700.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Spot Bond	8.25500	114.03606		8.25500	113.96088			1,490,853,000.00	180,600	23,050,180,600.00
ES26	On 02/04/2026	Spot Bond	8.74500	94.15789		8.74500	94.09149			45,476,344,534,500.00	5,200,268,100	7,220,000,000.00
ES33	On 15/09/2033	Spot Bond	9.61500	82.57774		9.59500	82.66377			3,822,924,000.00	397,600	05,340,000,000.00
ES42	On 25/04/2042	Spot Bond	9.83500	87.69816		9.83500	87.62880			0.00	0	8,500,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.38044			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.40159			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.79411			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.18524			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.90810			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.60532			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.46590		100.00000	10.39002			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.18488		100.00000	10.11104			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.53298			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.60184			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.73943			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.87684			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.84500	103.13645		6.84500	103.07894			0.00	0	980,000,000.00
FRB05	On 21/12/2018	Spot Bond	8.98000	101.37213		8.98000	101.29916			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.94508			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.94501			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.27364			0.00	0	10,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	102.46623			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.78000	109.36019		10.78000	109.26611			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.43730			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.08500	125.20090		2.08500	125.98317			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI23		On 07/12/2023	Spot Bond	2.09000	133.18185		2.09000	269.91264			20,900,000,000.00	10,000,000	10,000,000.00
FRBI25		On 31/01/2025	Spot Bond	2.49000	96.87561		2.49000	102.95813			0.00	0	0.00
FRBI28		On 31/03/2028	Spot Bond	2.73000	98.76047		2.73000	146.18087			0.00	0	0.00
FRBI33		On 07/12/2033	Spot Bond	2.69000	113.20621		2.69000	194.26225			0.00	0	0.00
FRBN04		On 15/09/2015	Spot Bond	7.15500	112.87399		7.15500	112.80824			0.00	0	0.00
FRBZ01		On 30/11/2020	Spot Bond	8.04600	57.94149		8.04600	57.23216			0.00	0	0.00
FRBZ02		On 28/10/2024	Spot Bond	9.49600	36.99392		9.49600	36.08721			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond	9.73000	35.74513		9.73000	34.82457			0.00	0	0.00
FRC04		On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	104.30707			0.00	0	0.00
FRC101		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.20194			0.00	0	0.00
FRC103		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	103.68853			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.26783			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.13739			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.13739			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.68351			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.09906			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.15798			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.38661			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.98508			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.09417			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	103.19535			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.44138		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	99.82000		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.36503			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.08078			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33061			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44202			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.02410			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	111.21704			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.59763			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.06101			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.35458		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.25972			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.51007			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.13611			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.21503			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.43285			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.32667			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.49699			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.59110			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.42893			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.38306			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.23475			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.21109			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.53099			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.51138			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.45773			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.53360			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.29386			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.38898		100.09221	13.29077			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.95151			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.15829			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.15238			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.30388			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.95579			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.85842			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.06748			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	101.08081			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.97572			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.00167			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.35029			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.95285			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.93647			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.98188			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.56384		13.22500	51.50857			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.91849			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.91980			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.41038			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.96735			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.73500	88.11666		3.73500	91.11033			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.01487			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.01487			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.64737			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.80566			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.19010			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.24149			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.94887			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.92377			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.04636			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.10318			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.94363			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.04583			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.24281			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.28466			0.00	300,000,000	150,000,000.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.48645			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.36320			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.07141			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.06483			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.35635			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.89860			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.22135			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.32500		119.84793		3.32500	115.12425			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.08608			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.09804			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.30500		109.79546		3.30500	115.29067			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.16000		99.01586		1.16000	120.24557			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.32500		106.82606		3.32500	115.12425			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.14000		104.54623		2.14000	121.53508			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.21000		103.53872		2.21000	125.00618			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.25154			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	97.65691			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.53323			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.56196			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.93176			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.07814			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	105.76434			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.27475			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.22430			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.03201			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.41824			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.03069			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	103.97197			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	93.03487			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	93.20518			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		8.91074		100.00000	8.84543			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		10.85177		100.00000	10.74933			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.28000		140.40001		4.28000	140.31030			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.59531			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.35786			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.83303			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.89093			0.00	1,700,000,000	1,700,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	104.44956			0.00	0	1,900,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.74964			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.63492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS36	On 07/12/2023	Spot Bond	2.60000		127.90740		2.60000	259.21247			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.10000		133.07591		2.10000	269.69772			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.82000		125.71106		2.82000	254.75692			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.45500		102.95148		2.45500	122.62504			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.20676			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.98500		126.96574		1.98500	123.02825			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.35725			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.61021			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.07551			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.84981			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.94000		91.38645		2.94000	91.33838			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		14.67114		104.97509	14.55886			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		19.00288		101.07593	18.86226			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		10.60541		100.44759	10.52738			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.89224			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		17.31495		100.76967	17.18716			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	2.52000		100.66815		2.52000	100.61837			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	100.84377			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.54332			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.45000		96.16708		2.45000	103.36668			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.21796			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.48000		95.88208		2.48000	103.06010			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.52905			0.00	200,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS90	On 07/12/2023	Spot Bond		2.30000	130.97252		2.30000	336.31590			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.64184			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.99977			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	99.99996			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.99987			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.39116			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.25269			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.76848			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.58028			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.69500	103.82682		5.69500	103.77852			0.00	0	220,000,000.00
FRX15	On 14/03/2015	Spot Bond		6.14500	104.68944		6.14500	104.63694			0.00	0	190,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.05500	103.64079		7.05500	103.58125			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.53000	104.50659		7.53000	104.44259			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.74000	110.96815		7.74000	110.89872			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.36000	102.88047		8.36000	107.30480			0.00	0	111,400,000.00
FRX20	On 01/10/2020	Spot Bond		8.64500	106.82356		8.64500	101.43521			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.38000	91.55085		9.38000	91.48133			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.49000	113.03051		9.49000	112.94464			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.32500	95.50041		10.32500	95.42206			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.51500	77.63937		10.51500	77.57382			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.74394			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.78522			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.81858			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.83192			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.86519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.91846			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.95840			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.13130			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.95047			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.54919			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.82000		102.71807		8.82000	102.64503			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	100.13172			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.43357			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.81730			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.07999			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.07932			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.07730			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond	100.00000		85.88235		100.00000	85.28037		2,197,100,000,000,000.00	21,971,000,000	21,971,000,000.00	
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.47052			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.61172			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.23618			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.24177			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.25258			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.26598			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.28457			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.10175			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.76338			0.00	90,000,000	165,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.43499			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.11967			0.00	60,000,000	60,000,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.77238			0.00	20,000,000	20,000,000.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.05547			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.66490			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.89969			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.31703			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.37377			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.01912			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.07242			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.12744			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.21953			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.10245			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	100.33630			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.53405	102.43674		7.53405	101.43489			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	100.35335			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.88724	102.44705		7.88724	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.37525			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.33810	102.46550		8.33810	106.53565			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.40200			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.42060			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.49671			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.51604			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.86000	112.42845		7.86000	112.35781			0.00	0	2,952,900,000.00
HWAY23	On 07/12/2023	Spot Bond		1.87000	135.53870		1.87000	274.69403			0.00	0	8,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond		1.85000	138.74604		1.85000	275.13379			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.49500	100.35973		9.49500	100.28387			0.00	0	117,000,000.00
HWAY35	On 31/07/2035	Spot Bond		9.51500	100.14723		9.51500	100.07137			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	36.36967		100.00000	35.88675			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	10.58584		100.00000	10.44528			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	45.33495		100.00000	44.32176			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	22.66748		100.00000	22.16088			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	11.33374		100.00000	11.08044			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.84000	109.87677		1.84000	109.82871			15,553,888,000,000.00	8,453,200,000	54,298,600,000.00
I2038	On 31/01/2038	Spot Bond		2.36000	106.04157		2.34000	106.38184			7,108,141,584,000.00	3,011,924,400	01,059,989,100.00
I2046	On 31/03/2046	Spot Bond		2.44000	103.00385		2.44000	102.95359			1,138,016,000,000.00	466,400,000	43,393,630,900.00
I2050	On 31/12/2050	Spot Bond		2.42000	110.51442		2.42000	110.46091			6,664,680,000,000.00	2,754,000,000	18,150,500,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.95000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.04500	105.83532		7.04500	105.77461			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.21001			0.00	0	10,000,000.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.15876			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.00137			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.19649			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.67500	102.06060		6.67500	102.00588			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.54500	105.62663		7.54500	105.56183			0.00	0	100,000,000.00
IBL22	On 15/03/2018	Spot Bond		8.17000	108.09438		8.17000	108.02267			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.60500	101.27929		6.60500	101.22590			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.30913			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.83681			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.13000	111.81442		4.13000	111.74495			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.36500	104.12177		7.36500	104.06040			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.06745			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.07173			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.98000	105.50554		0.98000	125.95529			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.05500	105.99985		2.05500	126.26002			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.33225			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.47320			0.00	0	10,000,000.00
IBL39	On 02/04/2018	Spot Bond		7.84000	104.32937		7.84000	104.26326			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.07209			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.88874			0.00	0	4,410,000,000.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.88620			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.41000	101.43672		8.41000	101.36825			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.95000	94.39200		8.95000	94.32465			0.00	0	52,600,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.11393			0.00	0	10,300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL49	On 02/04/2018	Spot Bond	7.92000	86.13220		7.92000	98.59658			0.00	0	100,000,000.00
IBL50	On 02/08/2020	Spot Bond	9.00000	100.95311		9.00000	102.89534			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.13375			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.13811			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.30500	100.27824		7.30500	101.82012			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.19000	100.15239		8.19000	101.87512			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00266		100.00000	0.00264			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.28263			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.29650			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.62500	103.49274		8.62500	98.91466			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.31254		5.00000	100.27171			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.31254		5.00000	100.27171			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.39185		5.00000	101.35103			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.31254		5.00000	100.27171			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.63658		4.00000	100.60355			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.76381			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.69033			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.92026			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	108.34193		9.20000	108.26165			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.78400			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.78400			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.79929			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.40877		100.00000	8.34713			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.26504			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.04873			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN03Q		On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.93411			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	9.04500	101.20068		9.04500	101.12652			0.00	0	0.00
IN04Q		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.19770			0.00	0	0.00
IN05E		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.32594			0.00	0	0.00
IN06E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.89338			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.17162			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	4.80124		100.00000	4.75641			0.00	0	0.00
IN226U		On 12/12/2013	Spot Bond	100.00000	92.17172		100.00000	91.47870			0.00	0	0.00
IN230U		On 16/01/2014	Spot Bond	100.00000	84.68677		100.00000	84.10138			0.00	0	0.00
INA347		On 19/11/2013	Spot Bond	5.25000	99.88506		5.25000	99.79903			0.00	0	0.00
INA348		On 26/11/2013	Spot Bond	5.25000	99.78471		5.25000	99.69885			0.00	0	0.00
INA349		On 03/12/2013	Spot Bond	5.25000	99.68456		5.25000	99.59888			0.00	0	0.00
INA350		On 10/12/2013	Spot Bond	5.35000	99.57673		5.35000	99.48960			0.00	0	0.00
INA402		On 07/01/2014	Spot Bond	5.35000	99.17144		5.35000	99.08502			0.00	0	0.00
INA403		On 14/01/2014	Spot Bond	5.45000	99.05343		5.45000	98.96561			0.00	0	0.00
INA404		On 21/01/2014	Spot Bond	5.45000	98.95098		5.45000	98.86334			0.00	0	0.00
INA405		On 28/01/2014	Spot Bond	5.45000	98.84875		5.45000	98.76129			0.00	0	0.00
INA406		On 04/02/2014	Spot Bond	5.45000	98.74673		5.45000	98.65945			0.00	0	0.00
IND346		On 12/11/2013	Spot Bond	5.25000	99.98562		5.25000	99.89942			0.00	0	0.00
INF405		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.16057			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.94040			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.89454			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	10.74305	103.87041		10.74305	102.87249			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	10.74305	101.74103		10.74305	101.48012			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.97451			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.55523			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.95365			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	100.68770		6.50000	100.63464			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.04784			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.67791			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.23692			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.23692			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.95406			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.06046			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	94.17399			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.10655			0.00	0	0.00
ING203		On 07/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.89974			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.93405			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.38765			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.41437			0.00	0	0.00
ING215		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.05834			0.00	0	0.00
ING216		On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	102.22945			0.00	0	0.00
ING217		On 17/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.76166			0.00	0	0.00
ING219		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.97516			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING223		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.97893			0.00	0	0.00
ING224		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.99393			0.00	0	0.00
ING225		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.74009			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.93965			0.00	0	0.00
ING229		On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.36589			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING60U	On 28/02/2014	Spot Bond	100.00000		97.89627	100.00000	97.13543				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.95151				0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond	100.00000		66.66670	100.00000	66.66668				0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond	100.00000		98.11828	100.00000	97.33333				0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond	100.00000		96.05263	100.00000	95.30026				0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond	100.00000		86.28842	100.00000	85.68075				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.36048				0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond	100.00000		66.66670	100.00000	66.66668				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.45005				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.46014				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.46691				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.05500		102.87874	8.05500	102.81180				0.00	0	20,000,000.00
IPL4	On 29/03/2014	Spot Bond	6.04000		102.18646	6.04000	102.13688				0.00	0	488,300,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.19784				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.42000		105.59207	8.42000	105.51992				0.00	0	870,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.58456				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.54890				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.70325				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.99365				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.22500		107.50961	8.22500	107.43860				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	103.17763				0.00	0	10,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	101.36072				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.14500		97.92540	3.14500	116.63204				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.91000		94.57277	3.91000	127.25778				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	100.77543				0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.58660			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.55052			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.19239			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.87266			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.84000	89.45678		3.84000	90.27171			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.84000	89.38220		3.84000	96.30187			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.28435			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	99.87271			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.24798			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.89338			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.48000	108.12257		11.48000	108.02259			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.19413			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.91000	93.56911		3.91000	127.25778			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.19015			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.35406			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond		5.25000	95.01188		5.25000	95.01188			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond		5.25000	99.95687		5.25000	99.87072			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond		5.25000	99.85637		5.25000	99.77039			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		5.25000	99.75608		5.25000	99.67027			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		5.25000	99.65598		5.25000	99.57035			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		5.35000	99.54767		5.35000	99.46060			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond		5.35000	99.14262		5.35000	99.05625			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond		5.45000	99.02414		5.45000	98.93637			0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond		5.45000	98.92175		5.45000	98.83416			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond		5.45000	98.81958		5.45000	98.73217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	99.92554			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.18369			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.20399			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.19017			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.60540			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.94296			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.15931			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.16792			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.95619			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.15864			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.33870			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.52927			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.21164			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.46024			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.46362			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.47040			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.43990			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.33387			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.18364			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.92360			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.22109			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.01471			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	99.18478		100.00000	98.38275			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	82.20721		100.00000	81.65548			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	93.27155		100.00000	92.57026			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDC05U	On 15/05/2014	Spot Bond	100.00000		64.14455	100.00000	63.54563				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		70.37577	100.00000	69.97597				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.17202				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		38.86477	100.00000	38.58300				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.44795				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		16.37518	100.00000	16.25646				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.47251				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		50.41868	100.00000	49.94792				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.41037				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.16050				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.53000		140.52746	8.53000	140.43021				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.23649				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.97768				0.00	0	2,200,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.14733				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.42000		99.48352	8.42000	99.41665				0.00	0	150,700,000.00
LGL03	On 03/04/2018	Spot Bond	8.57000		69.16845	8.57000	97.39197				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.10000		109.33567	9.10000	102.43956				0.00	0	42,400,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.55163				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.29500		103.31348	11.29500	103.22047				0.00	0	980,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.70346				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	100.00000		0.00657	100.00000	0.00594				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	100.00000		0.00657	100.00000	0.00594				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	100.00000		0.00657	100.00000	0.00594				0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.12100				0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.94293				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ039	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.54297			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.09949			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.42266			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.84630			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	70.73643		100.00000	70.32755			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	35.48044		100.00000	34.69015			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.00840			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.45451			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.46073			0.00	65,000,000	65,000,000.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.54957			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.39510			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.13259			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.85692			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.96579			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.59868			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.04970			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.90327			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.98355			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.19574			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	83.82950		100.00000	83.26563			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	98.39572		100.00000	97.61273			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	87.21236		100.00000	86.60671			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	59.75325		100.00000	59.31529			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	44.86049		100.00000	44.53525			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	15.17250		100.00000	15.06129			0.00	0	0.00

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		37.04224	100.00000	36.77074				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000		66.66670	100.00000	66.66667				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.33000		103.66331	8.33000	103.59361				0.00	0	189,900,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.10285				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.93532				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.01907				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.54603				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.55019				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.57097				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	102.33595				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	102.45407				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.65500		103.24993	7.65500	103.18602				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.40000		107.11898	8.40000	107.04715				0.00	0	100,000,000.00
MEFSB5	On 05/01/2022	Spot Bond	9.30000		107.47989	9.30000	107.40028				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.33000		107.86531	5.33000	107.81881				0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.82522				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.85855				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.30000		105.57164	9.30000	105.83739				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.09500		103.70974	7.09500	103.64983				0.00	0	2,460,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.30517				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.58000		104.54423	8.58000	104.47227				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.24783				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.28000		104.41385	8.28000	104.34443				0.00	0	198,000,000.00
MTN02	On 13/07/2014	Spot Bond	5.81000		106.17701	5.81000	106.12746				0.00	0	412,800,000.00
MTN02U	On 13/01/2014	Spot Bond	100.00000		85.28037	100.00000	84.68677				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN03	On 13/07/2015	Spot Bond		7.14500	106.49093		7.14500	106.43001			1,714,800,000,000.00	240,000,000	1,730,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.22500	109.24040		8.22500	109.16865			0.00	0	89,800,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	82.57919		100.00000	82.02247			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	5.77516		100.89771	5.73296			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	5.85346		100.61875	5.81079			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	99.90769			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.90523			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.90370			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.90189			0.00	435,000,000	145,000,000.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.90024			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.89927			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.88977			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.87850			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.30004		100.00000	0.29786			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.30004		100.00000	0.29786			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.81000	96.44961		8.81000	100.50121			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		6.99500	100.40214		6.99500	101.76916			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.52603			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.64221			0.00	140,000,000	120,000,000.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.47213			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	103.00521			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.65402			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.64831			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.22840			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.74500		108.13285		6.74500	108.07342			0.00	0	749,600,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.40817			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.25000		116.25244		8.25000	116.17458			0.00	0	106,300,000.00
NBK4	On 28/10/2024	Spot Bond	10.70500		32.79854		10.70500	32.90131			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.29500		103.80044		7.29500	103.73916			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.34115			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.36046			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.46500		101.79693		6.46500	101.74411			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.94894			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.49500		105.22373		7.49500	105.15959			0.00	0	28,600,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.80607			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	101.45097			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.79434			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.63026			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.47270			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.28477			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	86.10388			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.21155			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	100.26051			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.28504			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.18764			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.51090			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	82.21049			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.16174			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.02574			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.61655			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	99.87152			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.90181			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.84853			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.57208			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.81586			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.80738			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.80672			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.99500	105.87284		7.99500	105.80408			0.00	0	100,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	100.30363			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.59000	103.04545		5.59000	102.99876			0.00	0	197,200,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.49506			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.67000	119.72878		11.67000	119.61813			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	111.81375			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.53749			0.00	100,000,000	110,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.11000	161.68723		2.11000	161.61282			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.35000	107.82567		8.35000	107.75379			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.91316			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	102.33232			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.33232			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.98000		109.42368		8.98000	109.57521			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.36945			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.58502			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.29706			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.28419			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.33753			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.18000		109.42486		9.18000	111.07674			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.39088			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.33757			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.36950			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.38000		109.42640		9.38000	109.57162			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.47616			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.41220			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.39082			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.79552			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.66561			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.43345			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	6.49500		102.52359		6.49500	102.47050			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.07000		122.54295		8.07000	122.46351			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.55500		123.18242		8.55500	123.09693			0.00	0	760,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.00500		169.24379		2.00500	169.16735			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.21000		129.97218		9.21000	129.87628			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.38443			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.37423			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	102.14440			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.14248			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.95572			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.85116			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.53813			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.98740			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	18.38870		100.00000	18.25538			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	27.23771		100.00000	27.04022			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.27500	105.16717		6.27500	105.11363			0.00	0	44,200,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	8.82220		100.00000	8.75824			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	94.37000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	42.05268		100.00000	41.74780			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.25718			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.90437			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.07027			0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.28215			0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.13538			0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.81545			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.29813			0.00	0	2,250,000,000.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.86957			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.85380			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.95013			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.90539			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.87244			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.00492			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.94837			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.90683			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.06545			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.99846			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.94693			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.18741			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.19333			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.19599			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.20190			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.22731			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.23321			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.51354			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.15879			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.04500	108.13946		6.04500	108.12914			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		5.21000	95.75911		5.21000	95.71830			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		7.95000	38.90500		7.95000	38.88014			0.00	0	0.00
R157	On 15/09/2015	Spot Bond		6.04500	114.92065		6.04500	114.86394		9,668,250,261,715,500.00	99,379,695,900	78,318,156,600.00	
R158	On 15/09/2015	Spot Bond		6.04500	114.92065		6.04500	114.95774			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond		5.94500	89.76791		5.94500	89.72434			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		6.04500	121.30978		6.04500	121.39465			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond		5.87500	84.82384		5.87500	84.78315			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		8.15000	122.80044		8.13000	122.90010		6,949,021,605,570,000.00	52,640,687,800	60,004,561,500.00	
R187P	On 21/12/2026	Spot Bond		7.87000	36.35205		7.87000	36.32905			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		7.79000	34.01908		7.79000	33.99778			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R197		On 07/12/2023	Spot Bond	1.60000	280.82101		1.60000	280.70344			3,214,400,000,000.00	2,009,000,000	29,146,900,000.00
R201		On 21/12/2014	Spot Bond	4.79500	107.63334		4.84000	107.54157			482,602,337,189,000.00	00,646,994,200	27,221,194,900.00
R202		On 07/12/2033	Spot Bond	2.20000	208.89709		2.20000	208.79945			29,843,757,900,000.00	13,565,344,500	54,471,781,900.00
R2023		On 28/02/2023	Spot Bond	7.82500	101.03456		7.76000	101.39441			3,384,896,039,985,000.00	32,574,573,800	60,181,780,000.00
R203		On 15/09/2017	Spot Bond	6.74000	106.32211		6.72000	106.33268			2,787,014,741,192,000.00	13,503,670,800	82,896,670,800.00
R2030		On 31/01/2030	Spot Bond	8.81000	95.53577		8.81000	95.22765			635,201,000,000,000.00	72,100,000,000	67,800,000,000.00
R2037		On 31/01/2037	Spot Bond	9.07000	96.87259		9.07000	96.80257			3,161,076,400,000,000.00	48,520,000,000	33,742,400,000.00
R204		On 21/12/2018	Spot Bond	7.02000	107.26122		6.98000	107.37459			2,516,134,743,252,000.00	58,423,752,600	79,248,963,000.00
R2048		On 28/02/2048	Spot Bond	9.17000	97.34819		9.17000	97.27588			780,830,615,943,000.00	85,150,557,900	80,097,900,000.00
R206		On 15/01/2014	Spot Bond	5.16500	102.80442		5.18500	102.75739			6,940,344,790,000.00	1,343,726,000	57,371,863,000.00
R207		On 15/01/2020	Spot Bond	7.35500	101.81565		7.30000	102.02484			2,498,106,294,554,000.00	39,647,354,800	22,739,821,400.00
R208		On 31/03/2021	Spot Bond	7.53000	96.41047		7.47500	96.65156			2,549,905,660,947,000.00	38,632,889,900	44,571,971,300.00
R209		On 31/03/2036	Spot Bond	8.96500	74.67720		8.94500	74.77543			3,882,006,356,552,500.00	33,017,998,500	94,018,883,100.00
R210		On 31/03/2028	Spot Bond	2.03000	158.64085		2.01000	158.95106			55,958,784,308,000.00	27,565,903,600	33,882,375,900.00
R211		On 31/01/2017	Spot Bond	0.26000	128.83478		0.28000	128.71502			967,485,220,000.00	3,721,097,000	29,313,500,000.00
R212		On 31/01/2022	Spot Bond	1.50000	131.56277		1.48500	131.65409			177,784,500,000,000.00	18,523,000,000	79,986,000,000.00
R213		On 28/02/2031	Spot Bond	8.80000	85.52980		8.78500	85.58544			1,617,720,671,600,000.00	83,831,894,500	66,180,000,000.00
R214		On 28/02/2041	Spot Bond	9.09000	75.29883		9.09000	75.24338			2,379,756,969,594,000.00	61,799,446,600	57,965,085,400.00
R225C		On 15/03/2014	Spot Bond	4.70000	98.42838		4.70000	98.39097			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	4.81000	96.07447		4.81000	96.03663			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	6.10500	92.24371		6.10500	92.19775			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	5.94500	89.76791		5.94500	89.72434			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	5.86500	87.33542		5.86500	87.29359			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	5.87500	84.82384		5.87500	84.78315			0.00	0	0.00
R324C		On 21/12/2013	Spot Bond	4.87500	99.46859		4.87500	99.42896			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R325C	On 21/06/2014	Spot Bond	4.89500	97.09643	4.89500	97.05795			0.00		0	0.00	
R326C	On 21/12/2014	Spot Bond	4.84500	94.82810	4.84500	94.79090			0.00		0	0.00	
R327C	On 21/06/2015	Spot Bond	6.01500	90.90350	6.01500	90.85935			0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	5.88500	88.48471	5.88500	88.44265			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	5.86500	85.99905	5.86500	85.95832			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	5.92500	83.39771	5.92500	83.35781			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	6.69500	78.84506	6.69500	78.80251			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	6.74500	76.13971	6.74500	76.09832			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	6.98500	72.87211	6.98500	72.83111			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	6.96500	70.48250	6.96500	70.44295			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	6.94500	68.18443	6.94500	68.14628			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	6.93500	65.93510	6.93500	65.89827			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.26000	62.41712	7.26000	62.38064			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.24000	60.31344	7.24000	60.27829			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.39500	57.54785	7.39500	57.51360			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.36500	55.62625	7.36500	55.59328			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.33500	53.78439	7.33500	53.75264			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.30500	52.01858	7.30500	51.98800			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.26500	50.37202	7.26500	50.34257			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	7.22500	48.79644	7.22500	48.76806			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	8.07000	43.19923	8.07000	43.17123			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	8.03000	41.70151	8.03000	41.67461			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	7.99000	40.27123	7.99000	40.24537			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	7.95000	38.90500	7.95000	38.88014			0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	7.91000	37.59961	7.91000	37.57571			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R350C	On 21/12/2026	Spot Bond		7.87000	36.35205		7.87000	36.32905			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.83000	35.15944		7.83000	35.13731			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.79000	34.01908		7.79000	33.99778			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.43255			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.58081			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.59265			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.59885			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.49650			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.53730		100.00000	12.44641			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.67545		100.00000	3.64880			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.05934			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.98461			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.12062			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.69933			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.07128			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.36101			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.72267			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.92222			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.38563			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.44808			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.54352			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.01380			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.24892			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.09179			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.55424			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.45743			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.32855			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.19304			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	102.84511			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.11768			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.24330			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.21721			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.21721			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.16242			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.30420			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.55523			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.36502			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	105.71564		12.35000	105.61241			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.30436			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	11.77289		100.00000	11.68753			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.19425			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.74762			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.88409			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.49960			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.50563			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	96.33508		100.00000	95.58442			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.65306			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.71944		100.00000	1.70683			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	9.35099		100.00000	9.28320			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP07U	On 31/01/2016	Spot Bond	100.00000		13.78469	100.00000	13.68475				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		11.88337	100.00000	11.83974				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	99.57465				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	100.36773				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.77500		106.99561	8.77500	106.91990				0.00	0	626,100,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	98.83331				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.34500		114.32444	7.34500	114.25723				0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.49146				0.00	0	10,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.77000		107.27468	8.77000	107.19924				0.00	0	1,500,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	100.31340				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.05120				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	100.18097				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.30782				0.00	0	10,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.30202				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.29500		107.80351	7.29500	107.74055				0.00	0	1,230,200,000.00
SBK9	On 10/04/2018	Spot Bond	8.58000		100.07597	8.58000	100.00670				0.00	0	447,000,000.00
SBK111	On 09/04/2014	Spot Bond	1.88000		131.45775	1.88000	131.39771				0.00	0	10,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.50500		112.23893	7.50500	112.17042				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.36500		112.49237	7.36500	112.42496				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.29500		112.61938	7.29500	112.55252				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.12000		101.70323	8.12000	101.63617				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.44000		112.35650	7.44000	112.28850				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.40500		112.41988	7.40500	112.35215				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.94293				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.83655				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.04957			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.68641			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.77000		104.92103		7.77000	104.85477			0.00	0	170,000,000.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.01588			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.70002			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.83711			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.86842			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.12500		109.60281		9.12500	109.52268			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.78000		101.81811		9.78000	101.73888			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	99.86535			0.00	0	10,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.70445			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.63848			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.37028			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.47000		105.85443		8.47000	105.78287			0.00	0	299,900,000.00
SBS3	On 25/05/2026	Spot Bond	8.83000		99.06181		8.83000	98.99205			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.17500		100.96746		9.17500	96.60203			0.00	0	53,200,000.00
SBS9	On 07/07/2016	Spot Bond	7.22500		113.89125		7.22500	113.82537			0.00	0	128,600,000.00
SBSI11	On 07/12/2023	Spot Bond	2.13000		132.75871		2.13000	269.05421			0.00	0	10,000,000.00
SBSI12	On 31/01/2017	Spot Bond	0.98000		105.50554		0.98000	125.95529			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	107.43000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHF01	On 15/12/2016	Spot Bond	100.00000		6.32225	100.00000	6.27591				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		154.80672	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.55000		110.37226	1.55000	123.75985				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.68770	6.50000	100.63464				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.05281				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.73112				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.17061				0.00	200,000,000	200,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.82000		102.99560	8.82000	102.92276				0.00	0	10,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.83367				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.53726				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.84057				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.75606				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.17233				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.34500		107.92569	7.34500	107.86225				0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.58000		109.28881	8.58000	102.44852				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.12000		101.70323	8.12000	101.63617				0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.49002				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.41921				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.55374				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.43007				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.15209				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.82000		107.78707	7.82000	107.71932				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.65454				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.62603				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.41994				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA06	On 16/04/2020	Spot Bond		9.15500	95.33127		9.15500	95.26096			0.00	0	2,524,900,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.31217			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.85834			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.26998			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.08300	88.40950		9.08300	88.34480			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.14500	88.10766		9.14500	88.04275			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.08500	106.22495		6.08500	106.17277			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.56000	96.14248		8.56000	96.07680			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.98363			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		7.90000	102.42262		7.90000	102.35687			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		6.94500	113.25737		6.94500	113.19331			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.59000	101.60800		2.59000	102.04555			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		7.93000	102.36711		7.93000	103.50204			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.90879			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.86325			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.39009			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.55000	110.40146		9.55000	111.01603			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.14934			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.15208			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.92827			0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.97336			0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.91270			0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.85486			0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.85480			0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.84003			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1020		On 22/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.79689			0.00	0	0.00
SY1021		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.73829			0.00	0	0.00
SY1022		On 29/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.69486			0.00	0	0.00
SY1023		On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.54944			0.00	0	0.00
SY1024		On 18/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.41830			0.00	0	0.00
SY1026		On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	98.92229			0.00	0	0.00
SY1027		On 20/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.82568			0.00	0	0.00
SY1028		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	98.81929			0.00	0	0.00
SY1029		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	98.82045			0.00	0	0.00
SY1030		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.71841			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.50500	111.89853		6.50500	111.83950			0.00	0	300,000,000.00
SZ25		On 30/09/2025	Spot Bond	8.73000	102.99400		8.73000	102.92149			0.00	0	1,682,300,000.00
T018		On 15/07/2014	Spot Bond	100.00000	65.53287		100.00000	65.10108			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	56.29209		100.00000	55.88398			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	22.58733		100.00000	22.42357			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	6.39500	101.72584		6.39500	101.67358			0.00	0	150,000,000.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.34598			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.06584			0.00	0	0.00
TFS115		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.74135			0.00	0	0.00
TFS116		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.84704			0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.15659			0.00	0	0.00
TFS118		On 21/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.47922			0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.18131			0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	7.29500	105.88823		7.29500	105.82640			0.00	0	110,000,000.00
TFS90A		On 05/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.01608			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.29960			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.90963			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.36870			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.37992			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.45061		7.83000	102.38648			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.36253			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.37656			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.19005			0.00	0	10,000,000.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.36253			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.37656			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		77.16551		7.16000	102.06993			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.40399			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.40175			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.45535			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.44810			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.66554			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.64081			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.36198			0.00	600,000,000	300,000,000.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.37992			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		97.93760		8.73000	102.50845			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.06863			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.07173			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.45000		102.12166		8.45000	99.21613			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.40510			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.07599			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.45423			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.08610			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.62706			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.11986			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.38292			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.11897		101.06155	6.07418				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.36029			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	104.54971			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.41069			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.43304			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.66773			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.36645			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.37440			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.38008			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.37440			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.38008			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.38292			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.37099			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.38008			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.41130			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.41130			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.41130			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.45664			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.46797			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.45381			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.67945			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.69349			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.68787			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.73347			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.89500		105.85499		7.89500	105.78746			0.00	0	74,200,000.00
TL20	On 22/02/2020	Spot Bond	7.47500		97.07626		7.47500	96.99367			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.66000		109.94791		7.66000	105.26123		30,640,000,000,000.00	4,000,000,000	4,020,000,000.00	
TN20	On 17/09/2020	Spot Bond	8.50500		111.76872		8.50500	111.69160		956,812,500.00	112,500	13,700,000,000.00	
TN23	On 06/11/2023	Spot Bond	8.83000		113.04255		8.83000	112.96163		993,375,000.00	112,500	10,354,112,500.00	
TN25	On 19/08/2025	Spot Bond	9.18000		104.41606		9.18000	104.33969		0.00	0	13,960,000,000.00	
TN27	On 14/11/2027	Spot Bond	9.21000		101.96340		9.21000	97.44512		18,420,000,000,000.00	2,000,000,000	8,438,000,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.76073			0.00	0	10,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.38012			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.06929			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.88050			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.87699			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.87653			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.85875			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.82223			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.53675			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.55851			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.57153			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.30475		10.00000	100.22155			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.29716		9.75000	100.21603			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.29784		100.00000	10.21574			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000	0.00000	98.67144				0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	97.64872				0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000	0.00000	97.54597				0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.91500				0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000	0.00000	97.30286				0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000	0.00000	97.04361				0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.27726				0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000		100.00000	0.00000	99.08136				0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	98.04282				0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000		100.00000	0.00000	97.81981				0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	94.80716				0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000		100.00000	0.00000	97.41108				0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.35429				0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.26361				0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.23653				0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.42761				0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.36863				0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.33914				0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.22118				0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.46860				0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.39081				0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.27539				0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.34040				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.87500		111.70209	8.87500	111.62173				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.69532				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.36550			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.71446			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.06000	105.20787		9.06000	105.13064			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	81.40502		100.00000	81.40500			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	81.49502		100.00000	81.49501			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	81.52502		100.00000	81.52500			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.61352			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.65357			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00006			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00001			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.68873			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.70999			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	131.42000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.40500	119.73594		6.40500	119.67442			0.00	0	9,672,800,000.00
WS05	On 01/08/2018	Spot Bond		0.76000	240.99044		0.76000	240.90607			0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond		6.34500	107.93067		6.34500	107.87573			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.22500	109.54419		7.22500	109.48083			0.00	0	8,500,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.53500	110.61966		7.53500	110.55298			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		7.92500	109.48600		7.92500	109.41666			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.01500	109.57442		8.01500	109.50425			0.00	0	1,570,000,000.00
Z009	On 30/11/2013	Spot Bond		4.87500	99.74688		4.87500	99.70703			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond		5.99500	90.78925		5.99500	90.74554			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		4.86500	98.16816		4.86500	98.12964			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		4.87500	96.98374		4.87500	96.94566			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z020	On 19/10/2015	Spot Bond	5.92500	89.30710		5.92500	89.26413			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.85500	95.08045		4.85500	95.04328			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.99500	90.77468		5.99500	90.73098			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	6.92500	66.99381		6.92500	66.95602			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	26.06659		100.00000	25.91851			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	13.79738		100.00000	13.71899			0.00	0	0.00
Total for j-Bonds :										50,395,070,794,643,500.00	5,526,338,200	66 819 078 900.00
Grand Total:										50,395,077,505,220,800.00	5,526,412,455	66 821 324 540.00