



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 12/11/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 27/11/2013	Any day expiry	10.37840	10.37840		10.37560	10.37560		13.28	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	2,078.40040	2.07840	2,075.60080	2.07560	24.65	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.00040	0.00000	0.00080	0.00000	24.65	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	948.63440	0.94863	945.93500	0.94594	16.73	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	0.23440	0.00023	0.33500	0.00034	16.73	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	0.24860	0.00025	0.35410	0.00035	16.66	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	938.64860	0.93865	935.95410	0.93595	16.66	938.649	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	928.66360	0.92866	925.97430	0.92597	16.58	928.664	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	0.26360	0.00026	0.37430	0.00037	16.58	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	828.87850	0.82888	826.25640	0.82626	15.83	828.879	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	0.47850	0.00048	0.65640	0.00066	15.83	0.479	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	1.19790	0.00120	1.55990	0.00156	14.70	1.198	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	679.59790	0.67960	677.15990	0.67716	14.70	679.598	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	10.10	Call	300.65870	0.30066	300.49180	0.30049	13.23	300.659	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.10	Put	22.25870	0.02226	24.89180	0.02489	13.23	22.259	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.41	Call	97.04560	0.09705	99.41170	0.09941	13.34	97.046	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.41	Put	128.64560	0.12865	133.81170	0.13381	13.34	128.646	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	21.71540	0.02172	23.67270	0.02367	15.46	21.715	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	393.31540	0.39332	398.07270	0.39807	15.46	393.315	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.40260	10.40260	10.39950	10.39950	13.56	1,761,420,245.00	169,325	567,249.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	3,002.60080	3.00260	2,999.50120	2.99950	26.69	3,002.601	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.00080	0.00000	0.00120	0.00000	26.69	0.001	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,402.60350	2.40260	2,399.50480	2.39950	22.29	2,402.604	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.00350	0.00000	0.00480	0.00000	22.29	0.004	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	0.05600	0.00006	0.07090	0.00007	17.82	0.056	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,652.65600	1.65266	1,649.57090	1.64957	17.82	1,652.656	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,502.71530	1.50272	1,499.64310	1.49964	17.11	1,502.715	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	0.11530	0.00012	0.14310	0.00014	17.11	0.115	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,474.83200	1.47483	1,471.76310	1.47176	16.98	1,474.832	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	0.13200	0.00013	0.16310	0.00016	16.98	0.132	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	0.16800	0.00017	0.20620	0.00021	16.74	0.168	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,424.86800	1.42487	1,421.80620	1.42181	16.74	1,424.868	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,402.78700	1.40279	1,399.72870	1.39973	16.63	1,402.787	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	0.18700	0.00019	0.22870	0.00023	16.63	0.187	0	0.00

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	1,374.91400	1.37491	1,371.86070	1.37186	1,374.914	16.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	0.21400	0.00021	0.26070	0.00026	0.214	16.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	0.30330	0.00030	0.36590	0.00037	0.303	16.16	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	1,302.90330	1.30290	1,299.86590	1.29987	1,302.903	16.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,203.09240	1.20309	1,200.08580	1.20009	1,203.092	15.68	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	0.49240	0.00049	0.58580	0.00059	0.492	15.68	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	1,003.89860	1.00390	1,001.00290	1.00100	1,003.899	14.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	1.29860	0.00130	1.50290	0.00150	1.299	14.73	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	2.30170	0.00230	2.62160	0.00262	2.302	14.43	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	904.90170	0.90490	902.12160	0.90212	904.902	14.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	855.64260	0.85564	852.93880	0.85294	855.643	14.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	3.04260	0.00304	3.43880	0.00344	3.043	14.28	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Call	816.38990	0.81639	813.75760	0.81376	816.390	14.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Put	3.78990	0.00379	4.25760	0.00426	3.790	14.17	0.00	0	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	4.00180	0.00400	4.48900	0.00449	4.002	14.14	0.00	0	24,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	806.60180	0.80660	803.98900	0.80399	806.602	14.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	719.06810	0.71907	716.66170	0.71666	719.068	13.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	6.46810	0.00647	7.16170	0.00716	6.468	13.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	709.41540	0.70942	707.03560	0.70704	709.415	13.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	6.81540	0.00682	7.53560	0.00754	6.815	13.84	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Put	8.38200	0.00838	9.21660	0.00922	8.382	13.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Call	670.98200	0.67098	668.71660	0.66872	670.982	13.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Call	661.42190	0.66142	659.18700	0.65919	661.422	13.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Put	8.82190	0.00882	9.68700	0.00969	8.822	13.69	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	613.95480	0.61395	611.88540	0.61189	613.955	13.54	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	11.35480	0.01135	12.38540	0.01239	11.355	13.54	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	14.52920	0.01453	15.74590	0.01575	14.529	13.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	567.12920	0.56713	565.24590	0.56525	567.129	13.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Call	521.07960	0.52108	519.40290	0.51940	521.080	13.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Put	18.47960	0.01848	19.90290	0.01990	18.480	13.24	0.00	0	4,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Call	467.28930	0.46729	465.89630	0.46590	467.289	13.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Put	24.68930	0.02469	26.39630	0.02640	24.689	13.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	30.67480	0.03067	32.62210	0.03262	30.675	13.14	0.00	0	5,602.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	433.27480	0.43327	432.12210	0.43212	433.275	13.14	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	353.08250	0.35308	352.55850	0.35256	353.083	13.23	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	50.48250	0.05048	53.05850	0.05306	50.483	13.23	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Call	323.19190	0.32319	322.91960	0.32292	323.192	13.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Put	60.59190	0.06059	63.41960	0.06342	60.592	13.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Put	63.33070	0.06333	66.22040	0.06622	63.331	13.28	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Call	315.93070	0.31593	315.72040	0.31572	315.931	13.28	0.00	0	4,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	280.95400	0.28095	281.04590	0.28105	280.954	13.33	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	78.35400	0.07835	81.54590	0.08155	78.354	13.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Call	274.23180	0.27423	274.38200	0.27438	274.232	13.34	0.00	0	21,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Put	81.63180	0.08163	84.88200	0.08488	81.632	13.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	95.67670	0.09568	99.15070	0.09915	95.677	13.38	0.00	0	5,300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	248.27670	0.24828	248.65070	0.24865	248.277	13.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	235.87110	0.23587	236.35090	0.23635	235.871	13.39	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	103.27110	0.10327	106.85090	0.10685	103.271	13.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	217.98870	0.21799	218.61810	0.21862	217.989	13.42	0.00	0	5,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	115.38870	0.11539	119.11810	0.11912	115.389	13.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Put	142.26940	0.14227	146.26140	0.14626	142.269	13.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Call	184.86940	0.18487	185.76140	0.18576	184.869	13.48	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	164.75750	0.16476	165.79470	0.16579	164.758	13.52	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	162.15750	0.16216	166.29470	0.16629	162.158	13.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Call	130.39720	0.13040	131.66660	0.13167	130.397	13.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	207.79720	0.20780	212.16660	0.21217	207.797	13.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.50	Put	220.64160	0.22064	0.00000	0.00000	220.642	13.78	66,192.48	300	300.00

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	10.50	Call	123.24160	0.12324	0.00000	0.00000	123.242	13.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	119.79440	0.11979	121.13540	0.12114	119.794	13.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	227.19440	0.22719	231.63540	0.23164	227.194	13.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	106.84250	0.10684	108.25700	0.10826	106.843	14.00	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	254.24250	0.25424	258.75700	0.25876	254.243	14.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	261.20770	0.26121	265.73690	0.26574	261.208	14.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	103.80770	0.10381	105.23690	0.10524	103.808	14.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	92.42800	0.09243	93.90200	0.09390	92.428	14.22	0.00	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	289.82800	0.28983	294.40200	0.29440	289.828	14.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	79.81300	0.07981	81.31470	0.08131	79.813	14.43	0.00	0	22,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	327.21300	0.32721	331.81470	0.33181	327.213	14.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	366.21780	0.36622	370.82000	0.37082	366.218	14.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	68.81780	0.06882	70.32000	0.07032	68.818	14.65	0.00	0	650.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	50.99930	0.05100	52.44020	0.05244	50.999	15.09	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	448.39930	0.44840	452.94020	0.45294	448.399	15.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	45.20240	0.04520	46.60170	0.04660	45.202	15.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	482.60240	0.48260	487.10170	0.48710	482.602	15.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	552.88830	0.55289	557.28580	0.55729	552.888	15.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	35.48830	0.03549	36.78580	0.03679	35.488	15.61	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	28.16830	0.02817	29.35890	0.02936	28.168	16.01	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	625.56830	0.62557	629.85890	0.62986	625.568	16.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	18.66250	0.01866	19.65380	0.01965	18.663	16.81	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	766.06250	0.76606	770.15380	0.77015	766.063	16.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	813.72730	0.81373	817.75430	0.81775	813.727	17.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	16.32730	0.01633	17.25430	0.01725	16.327	17.08	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	11.06550	0.01107	11.81540	0.01182	11.065	17.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	958.46550	0.95847	962.31540	0.96232	958.466	17.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	7.64580	0.00765	8.24730	0.00825	7.646	18.68	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,105.04580	1.10505	1,108.74730	1.10875	1,105.046	18.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,302.05210	1.30205	1,305.58750	1.30559	1,302.052	19.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	4.65210	0.00465	5.08750	0.00509	4.652	19.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	2.34390	0.00234	2.61420	0.00261	2.344	21.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,599.74390	1.59974	1,603.11420	1.60311	1,599.744	21.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	1.15510	0.00116	1.31570	0.00132	1.155	22.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	1,948.55510	1.94856	1,951.81570	1.95182	1,948.555	22.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	0.87840	0.00088	1.00900	0.00101	0.878	23.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,098.27840	2.09828	2,101.50900	2.10151	2,098.278	23.50	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.41900	10.41900	10.41650	10.41650		13.46	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	874.67870	0.87468	872.66340	0.87266	874.679	13.95	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	5.67870	0.00568	6.16340	0.00616	5.679	13.95	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	835.86580	0.83587	833.92290	0.83392	835.866	13.85	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	6.86580	0.00687	7.42290	0.00742	6.866	13.85	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	826.19600	0.82620	824.27250	0.82427	826.196	13.83	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	7.19600	0.00720	7.77250	0.00777	7.196	13.83	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	816.54100	0.81654	814.63730	0.81464	816.541	13.80	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	7.54100	0.00754	8.13730	0.00814	7.541	13.80	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Call	382.61490	0.38261	382.40810	0.38241	382.615	13.12	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Put	65.61490	0.06361	65.90810	0.06591	63.615	13.12	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Call	149.54370	0.14954	150.74050	0.15074	149.544	13.70	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Put	240.54370	0.24054	244.24050	0.24424	240.544	13.70	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	65.41780	0.06542	66.75330	0.06675	65.418	14.98	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	486.41780	0.48642	490.25330	0.49025	486.418	14.98	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry			10.43800	10.43800	10.50100	10.50100		0.00	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Put	62.00000	0.06200	0.00000	0.00000	62.000	0.00	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	40,200.00	201	201.00
\$ / R	On 28/01/2014	Any day expiry			10.47890	10.47890	10.47530	10.47530		13.88	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,179.28790	2.17929	2,175.72250	2.17572	2,179.288	17.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.38790		0.00039		0.42250	0.00042	0.388	17.43	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	466.94470		0.46694		465.68200	0.46568	466.945	13.10	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	108.04470		0.10804		110.38200	0.11038	108.045	13.10	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	252.21750		0.25222		252.17000	0.25217	252.218	13.91	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	283.31750		0.28332		286.87000	0.28687	283.318	13.91	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	248.27100		0.24827		248.24850	0.24825	248.271	13.95	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	289.37100		0.28937		292.94850	0.29295	289.371	13.95	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	244.38480		0.24438		244.38680	0.24439	244.385	13.99	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	295.48480		0.29548		299.08680	0.29909	295.485	13.99	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.52440		10.52440		10.52040	10.52040		14.32	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,225.58430		2.22558		2,221.65360	2.22165	2,225.584	16.85	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	1.18430		0.00118		1.25360	0.00125	1.184	16.85	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	621.63380		0.62163		619.56040	0.61956	621.634	12.98	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	97.23380		0.09723		99.16040	0.09916	97.234	12.98	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	349.52550		0.34953		353.08770	0.35309	349.526	14.39	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	303.92550		0.30393		303.48770	0.30349	303.925	14.39	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	300.15150		0.30015		299.73610	0.29974	300.152	14.43	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	355.75150		0.35575		359.33610	0.35934	355.752	14.43	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	296.42520		0.29643		296.03190	0.29603	296.425	14.46	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	362.02520		0.36203		365.63190	0.36563	362.025	14.46	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.52600		10.52600		10.52190	10.52190		14.33	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	284.49340		0.28449		284.12840	0.28413	284.493	14.62	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	388.49340		0.38849		392.22840	0.39223	388.493	14.62	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.52760		10.52760		10.52350	10.52350		14.35	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,446.76660		1.44677		1,443.03280	1.44303	1,446.767	14.43	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	9.16660		0.00917		9.53280	0.00953	9.167	14.43	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	9.39830		0.00940		9.77180	0.00977	9.398	14.40	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,436.99830		1.43700		1,433.27180	1.43327	1,436.998	14.40	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,427.23530		1.42724		1,423.51610	1.42352	1,427.235	14.38	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	9.63530		0.00964		10.01610	0.01002	9.635	14.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.55430		10.55430		10.55030	10.55030		14.56	221,260,345.20	20,964	92,465.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,854.84080		2.85484		2,850.87150	2.85087	2,854.841	18.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.54080		0.00054		0.57150	0.00057	0.541	18.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,355.82970		2.35583		2,351.90460	2.35190	2,355.830	16.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	1.52970		0.00153		1.60460	0.00160	1.530	16.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,859.06270		1.85906		1,855.25510	1.85526	1,859.063	15.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	4.76270		0.00476		4.95510	0.00496	4.763	15.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,322.61410		1.32261		1,319.16830	1.31917	1,322.614	13.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	18.31410		0.01831		18.86830	0.01887	18.314	13.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,005.05140		1.00505		1,002.04370	1.00204	1,005.051	13.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	40.75140		0.04075		41.74370	0.04174	40.751	13.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	996.19880		0.99620		993.21030	0.99321	996.199	13.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	41.89880		0.04190		42.91030	0.04291	41.899	13.26	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	987.37190		0.98737		984.40280	0.98440	987.372	13.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	43.07190		0.04307		44.10280	0.04410	43.072	13.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	909.15000		0.90915		906.36420	0.90636	909.150	13.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	54.85000		0.05485		56.06420	0.05606	54.850	13.24	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	866.71450		0.86671		864.03690	0.86404	866.714	13.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	62.41450		0.06241		63.73690	0.06374	62.414	13.22	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	825.07040		0.82507		822.50490	0.82250	825.070	13.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	70.77040		0.07077		72.20490	0.07220	70.770	13.21	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	744.34900		0.74435		742.01810	0.74202	744.349	13.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	90.04900		0.09005		91.71810	0.09172	90.049	13.19	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	667.36120		0.66736		665.27480	0.66527	667.361	13.17	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	113.06120		0.11306		114.97480	0.11497	113.061	13.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	565.51950		0.56552		563.85090	0.56385	565.519	13.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	161.21950		0.16122		163.55090	0.16355	161.220	13.41	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/03/2014		Foreign Exchange Future	10.20	Call	535.06190	0.53506	533.53610	0.53354	535.062	13.54	0.00	0	500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.20	Put	180.76190	0.18076	183.23610	0.18324	180.762	13.54	30,729.52	170	33,901.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.22	Call	523.24730	0.52325	521.77770	0.52178	523.247	13.59	0.00	0	2,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.22	Put	188.94730	0.18895	191.47770	0.19148	188.947	13.59	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.25	Call	505.91510	0.50592	504.52880	0.50453	505.915	13.67	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.25	Put	201.61510	0.20162	204.22880	0.20423	201.615	13.67	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.30	Call	478.06820	0.47807	476.81710	0.47682	478.068	13.79	0.00	0	40,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.30	Put	223.76820	0.22377	226.51710	0.22652	223.768	13.79	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.34	Call	456.71480	0.45671	455.56850	0.45557	456.715	13.90	0.00	0	2,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.34	Put	242.41480	0.24241	245.26850	0.24527	242.415	13.90	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.35	Call	451.50420	0.45150	450.38360	0.45038	451.504	13.92	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.35	Put	247.20420	0.24720	250.08360	0.25008	247.204	13.92	0.00	0	3,100.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.40	Call	426.20140	0.42620	425.20620	0.42521	426.201	14.05	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.40	Put	271.90140	0.27190	274.90620	0.27491	271.901	14.05	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.45	Call	402.13140	0.40213	401.25590	0.40126	402.131	14.18	0.00	0	7,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.45	Put	297.83140	0.29783	300.95590	0.30096	297.831	14.18	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.50	Call	379.26900	0.37927	378.50750	0.37851	379.269	14.30	0.00	0	500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.50	Put	324.96900	0.32497	328.20750	0.32821	324.969	14.30	0.00	0	300.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.60	Call	337.02000	0.33702	336.46790	0.33647	337.020	14.56	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.60	Put	382.72000	0.38272	386.16790	0.38617	382.720	14.56	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.61	Call	333.26590	0.33327	332.73410	0.33273	333.266	14.59	0.00	0	7,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.61	Put	388.96590	0.38897	392.43410	0.39243	388.966	14.59	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Call	318.68240	0.31868	318.22960	0.31823	318.682	14.73	0.00	0	6.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Put	414.38240	0.41438	417.92960	0.41793	414.382	14.73	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.70	Call	301.39430	0.30139	301.03410	0.30103	301.394	14.91	30,139.43	100	20,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.70	Put	447.09430	0.44709	450.73410	0.45073	447.094	14.91	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Call	255.31190	0.25531	255.19150	0.25519	255.312	15.42	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Put	551.01190	0.55101	554.89150	0.55489	551.012	15.42	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Call	216.90390	0.21690	216.97100	0.21697	216.904	15.94	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Put	662.60390	0.66260	666.67100	0.66667	662.604	15.94	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Call	194.96310	0.19496	195.12980	0.19513	194.963	16.29	0.00	0	400.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Put	740.66310	0.74066	744.82980	0.74483	740.663	16.29	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Call	184.96660	0.18497	185.17640	0.18518	184.967	16.46	0.00	0	250.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Put	780.66660	0.78067	784.87640	0.78488	780.667	16.46	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.20	Call	175.65950	0.17566	175.90860	0.17591	175.660	16.64	0.00	0	2,900.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.20	Put	821.35950	0.82136	825.60860	0.82561	821.359	16.64	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Call	166.91340	0.16691	167.19790	0.16720	166.913	16.82	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Put	862.61340	0.86261	866.89790	0.86690	862.613	16.82	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Call	130.42200	0.13042	130.83510	0.13084	130.422	17.71	0.00	0	10,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Put	1,076.12200	1.07612	1,080.53510	1.08054	1,076.122	17.71	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Call	103.31610	0.10332	103.79700	0.10380	103.316	18.58	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Put	1,299.01610	1.29902	1,303.49700	1.30350	1,299.016	18.58	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Call	82.91480	0.08291	83.42370	0.08342	82.915	19.44	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Put	1,528.61480	1.52861	1,533.12370	1.53312	1,528.615	19.44	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Call	67.60290	0.06760	68.11650	0.06812	67.603	20.30	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Put	1,763.30290	1.76330	1,767.81650	1.76782	1,763.303	20.30	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Call	55.99110	0.05599	56.49580	0.05650	55.991	21.15	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Put	2,001.69110	2.00169	2,006.19580	2.00620	2,001.691	21.15	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.65	Call	50.37480	0.05037	50.87040	0.05087	50.375	21.67	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.65	Put	2,146.07480	2.14607	2,150.57040	2.15057	2,146.075	21.67	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.70	Call	48.69250	0.04869	49.18480	0.04918	48.693	21.84	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.70	Put	2,194.39250	2.19439	2,198.88480	2.19888	2,194.393	21.84	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	47.22250	0.04722	47.72970	0.04773	47.223	22.70	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	2,342.92250	2.34292	2,347.42970	2.34743	2,342.923	22.70	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call	46.04830	0.04605	46.56990	0.04657	46.048	23.56	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put	2,491.74830	2.49175	2,496.26990	2.49627	2,491.748	23.56	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.25	Call	27.26440	0.02726	27.71280	0.02771	27.264	28.17	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,722.96440	3.72296	3,727.41280	3.72741	3,722.964	28.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	20.95410	0.02095	21.33120	0.02133	20.954	28.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,966.65410	3.96665	3,971.03120	3.97103	3,966.654	28.17	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.55750	10.55750	10.55340	10.55340		14.57	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,480.67390	1.48067	1,477.00330	1.47700	1,480.674	14.42	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	13.17390	0.01317	13.60330	0.01360	13.174	14.42	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,470.98870	1.47099	1,467.32590	1.46733	1,470.989	14.40	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	13.48870	0.01349	13.92590	0.01393	13.489	14.40	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,461.31090	1.46131	1,457.65620	1.45766	1,461.311	14.38	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	13.81090	0.01381	14.25620	0.01426	13.811	14.38	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.56850	10.56850	10.56450	10.56450		14.60	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,270.99040	2.27099	2,267.09680	2.26710	2,270.990	16.56	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	2.49040	0.00249	2.59680	0.00260	2.490	16.56	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	149.95330	0.14995	152.11410	0.15211	149.953	13.34	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	618.45330	0.61845	616.61410	0.61661	618.453	13.34	0.00	0	6,000.00
\$ / R	On 26/05/2014	Any day expiry			10.66540	10.66540	10.66150	10.66150		14.94	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	865.86210	0.86586	863.63100	0.86363	865.862	13.45	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	140.46210	0.14046	142.13100	0.14213	140.462	13.45	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	858.44280	0.85844	856.23010	0.85623	858.443	13.45	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	143.04280	0.14304	144.73010	0.14473	143.043	13.45	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	851.05710	0.85106	848.86280	0.84886	851.057	13.45	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	145.65710	0.14566	147.36280	0.14736	145.657	13.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.69500	10.69500	10.69120	10.69120		15.01	0.00	0	31,727.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	5.11790	0.00512	5.24840	0.00525	5.118	16.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,700.11790	2.70012	2,696.44840	2.69645	2,700.118	16.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,256.69050	2.25669	2,253.14650	2.25315	2,256.690	15.95	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	11.69050	0.01169	11.94650	0.01195	11.690	15.95	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	16.39170	0.01639	16.72650	0.01673	16.392	15.54	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,071.39170	2.07139	2,067.92650	2.06793	2,071.392	15.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,964.89900	1.96490	1,961.48860	1.96149	1,964.899	15.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	19.89900	0.01990	20.28860	0.02029	19.899	15.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,935.96890	1.93597	1,932.57470	1.93257	1,935.969	15.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	20.96890	0.02097	21.37470	0.02137	20.969	15.25	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	30.57600	0.03058	31.11790	0.03112	30.576	14.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,725.57600	1.72558	1,722.31790	1.72232	1,725.576	14.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,537.64050	1.53764	1,534.53510	1.53454	1,537.640	14.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	42.64050	0.04264	43.33510	0.04334	42.641	14.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,184.28300	1.18428	1,181.56510	1.18157	1,184.283	13.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	79.28300	0.07928	80.36510	0.08037	79.283	13.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	80.51450	0.08051	81.60810	0.08161	80.514	13.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,175.51450	1.17551	1,172.80810	1.17281	1,175.514	13.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,166.76110	1.16676	1,164.06640	1.16407	1,166.761	13.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	81.76110	0.08176	82.86640	0.08287	81.761	13.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,050.90920	1.05091	1,048.42020	1.04842	1,050.909	13.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	105.90920	0.10591	107.22020	0.10722	105.909	13.48	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	116.47540	0.11648	117.86830	0.11787	116.475	13.50	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,011.47540	1.01148	1,009.06830	1.00907	1,011.475	13.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	883.10230	0.88310	880.98290	0.88098	883.102	13.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	158.10230	0.15810	159.78290	0.15978	158.102	13.54	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	854.23990	0.85424	852.18960	0.85219	854.240	13.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	169.23990	0.16924	170.98960	0.17099	169.240	13.55	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	205.88720	0.20589	207.84510	0.20785	205.887	13.58	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	770.88720	0.77089	769.04510	0.76905	770.887	13.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	449.81340	0.44981	449.12160	0.44912	449.813	15.29	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	554.81340	0.55481	557.92160	0.55792	554.813	15.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	250.35350	0.25035	250.39430	0.25039	250.353	17.59	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,155.35350	1.15535	1,159.19430	1.15919	1,155.354	17.59	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,410.22150	1.41022	1,414.19950	1.41420	1,410.221	18.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	205.22150	0.20522	205.39950	0.20540	205.222	18.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	192.41860	0.19242	192.63100	0.19263	192.419	18.71	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,497.41860	1.49742	1,501.43100	1.50143	1,497.419	18.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	169.91790	0.16992	170.18600	0.17019	169.918	19.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,674.91790	1.67492	1,678.98600	1.67899	1,674.918	19.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,710.86440	1.71086	1,714.94190	1.71494	1,710.864	19.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	165.86440	0.16586	166.14190	0.16614	165.864	19.36	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	142.61230	0.14261	142.93840	0.14294	142.612	20.07	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,947.61230	1.94761	1,951.73840	1.95174	1,947.612	20.07	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	117.40230	0.11740	117.77820	0.11778	117.402	21.27	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,322.40230	2.32240	2,326.57820	2.32658	2,322.402	21.27	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.70330	10.70330	10.69940	10.69940		15.01	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,944.76460	1.94476	1,941.27530	1.94128	1,944.765	15.19	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	21.46460	0.02146	21.87530	0.02188	21.465	15.19	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	207.89970	0.20790	209.87280	0.20987	207.900	13.58	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	781.19970	0.78120	779.27280	0.77927	781.200	13.58	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	171.84900	0.17185	172.08970	0.17209	171.849	19.32	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,708.54900	1.70855	1,712.68970	1.71269	1,708.549	19.32	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.81170	10.81170	10.80810	10.80810		15.47	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,015.55540	1.01556	1,013.52700	1.01353	1,015.555	13.73	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	193.85540	0.19386	195.42700	0.19543	193.855	13.73	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,008.60980	1.00861	1,006.59590	1.00660	1,008.610	13.74	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	196.90980	0.19691	198.49590	0.19850	196.910	13.74	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,001.69220	1.00169	999.69290	0.99969	1,001.692	13.75	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	199.99220	0.19999	201.59290	0.20159	199.992	13.75	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	798.86190	0.79886	797.32850	0.79733	798.862	14.10	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	317.16190	0.31716	319.22850	0.31923	317.162	14.10	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	277.94250	0.27794	277.98950	0.27799	277.943	18.55	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,536.24250	1.53624	1,539.88950	1.53989	1,536.243	18.55	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.85560	10.85560	10.85190	10.85190		15.61	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,965.98360	2.96598	2,962.45690	2.96246	2,965.984	16.85	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	10.38360	0.01038	10.55690	0.01056	10.384	16.85	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,476.10840	2.47611	2,472.71000	2.47271	2,476.108	15.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	20.50840	0.02051	20.81000	0.02081	20.508	15.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,997.37030	1.99737	1,994.19560	1.99420	1,997.370	14.75	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	41.77030	0.04177	42.29560	0.04230	41.770	14.75	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	1,904.31630	1.90432	1,901.20590	1.90121	1,904.316	14.62	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	48.71630	0.04872	49.30590	0.04931	48.716	14.62	243,581.50	5,000	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,631.40280	1.63140	1,628.51750	1.62852	1,631.403	14.23	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	75.80280	0.07580	76.61750	0.07662	75.803	14.23	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,370.27190	1.37027	1,367.66010	1.36766	1,370.272	13.85	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	114.67190	0.11467	115.76010	0.11576	114.672	13.85	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,131.14980	1.13115	1,128.88530	1.12889	1,131.150	13.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	175.54980	0.17555	176.98530	0.17699	175.550	13.70	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,060.84520	1.06085	1,058.72240	1.05872	1,060.845	13.80	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	205.24520	0.20525	206.82240	0.20682	205.245	13.80	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	874.24200	0.87424	872.52850	0.87253	874.242	14.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	308.64200	0.30864	310.62850	0.31063	308.642	14.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	868.26960	0.86827	866.56990	0.86657	868.270	14.12	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	312.66960	0.31267	314.66990	0.31467	312.670	14.12	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	862.32800	0.86233	860.64210	0.86064	862.328	14.13	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	316.72800	0.31673	318.74210	0.31874	316.728	14.13	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	581.04610	0.58105	580.19650	0.58020	581.046	15.73	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	675.44610	0.67545	678.29650	0.67830	675.446	15.73	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	324.60800	0.32461	324.52120	0.32452	324.608	18.32	1,623,040.00	5,000	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,469.00800	1.46901	1,472.62120	1.47262	1,469.008	18.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	308.45690		0.30846		308.41230	0.30841	308.457	18.55	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,552.85690		1.55286		1,556.51230	1.55651	1,552.857	18.55	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	242.76790		0.24277		242.88450	0.24288	242.768	19.71	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	1,987.16790		1.98717		1,990.98450	1.99098	1,987.168	19.71	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	194.97970		0.19498		195.20650	0.19521	194.980	21.08	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,489.37970		2.48938		2,493.30650	2.49331	2,489.380	21.08	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			10.94690		10.94690		10.94310	10.94310		15.76	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	275.04940		0.27505		276.79830	0.27680	275.049	14.10	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	1,061.94940		1.06195		1,059.89830	1.05990	1,061.949	14.10	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	417.29180		0.41729		416.97130	0.41697	417.292	17.98	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	1,380.39180		1.38039		1,383.87130	1.38387	1,380.392	17.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.01880		11.01880		11.01340	11.01340		16.04	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	3,038.71640		3.03872		3,033.60320	3.03360	3,038.716	16.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	19.91640		0.01992		20.20320	0.02020	19.916	16.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,602.59520		2.60260		2,597.64020	2.59764	2,602.595	15.64	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	33.79520		0.03380		34.24020	0.03424	33.795	15.64	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	35.78670		0.03579		36.25320	0.03625	35.787	15.54	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,554.58670		2.55459		2,549.65320	2.54965	2,554.587	15.54	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,506.68380		2.50668		2,501.77260	2.50177	2,506.684	15.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	37.88380		0.03788		38.37260	0.03837	37.884	15.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	2,084.57880		2.08458		2,079.93680	2.07994	2,084.579	14.70	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	65.77880		0.06578		66.53680	0.06654	65.779	14.70	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	127.49200		0.12749		128.72950	0.12873	127.492	14.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,646.29200		1.64629		1,642.12950	1.64213	1,646.292	14.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,562.89520		1.56290		1,558.84560	1.55885	1,562.895	14.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	144.09520		0.14410		145.44560	0.14545	144.095	14.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,250.41000		1.25041		1,246.87510	1.24688	1,250.410	14.02	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	231.61000		0.23161		233.47510	0.23348	231.610	14.02	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	428.09870		0.42810		430.76590	0.43077	428.099	14.69	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	946.89870		0.94690		944.16590	0.94417	946.899	14.69	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	735.99310		0.73599		734.01270	0.73401	735.993	15.92	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	717.19310		0.71719		720.61270	0.72061	717.193	15.92	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	576.46110		0.57646		575.06430	0.57506	576.461	17.02	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	1,057.66110		1.05766		1,061.66430	1.06166	1,057.661	17.02	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,440.91170		1.44091		1,445.35170	1.44535	1,440.912	18.11	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	459.71170		0.45971		458.75170	0.45875	459.712	18.11	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.40260		10.40260		10.39950	10.39950		13.56	218,454.60	21	641.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	91,477.56080		0.91478		91,198.18080	0.91198	91,477.561	14.46	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	217.56080		0.00218		248.18080	0.00248	217.561	14.46	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	90,490.17500		0.90490		90,212.16020	0.90212	90,490.175	14.43	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	230.17500		0.00230		262.16020	0.00262	230.175	14.43	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	89,503.48550		0.89503		89,226.88880	0.89227	89,503.486	14.40	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	243.48550		0.00243		276.88880	0.00277	243.485	14.40	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	24,827.66570		0.24828		24,865.07410	0.24865	24,827.666	13.38	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	9,567.66570		0.09568		9,915.07410	0.09915	9,567.666	13.38	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	19,014.36560		0.19014		19,099.54760	0.19100	19,014.366	13.47	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	13,754.36560		0.13754		14,149.54760	0.14150	13,754.366	13.47	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	4,385.73060		0.04386		4,524.50900	0.04525	4,385.731	15.30	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	49,125.73060		0.49126		49,574.50900	0.49575	49,125.731	15.30	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.55430		10.55430		10.55030	10.55030		14.56	0.00	0	34.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	38,374.85280		0.38375		38,296.47360	0.38296	38,374.853	14.28	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	31,944.85280		0.31945		32,266.47360	0.32266	31,944.853	14.28	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	37,926.89750		0.37927		37,850.74970	0.37851	37,926.898	14.30	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	32,496.89750		0.32497		32,820.74970	0.32821	32,496.898	14.30	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	37,483.87730		0.37484		37,409.93800	0.37410	37,483.877	14.33	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	33,053.87730		0.33054		33,379.93800	0.33380	33,053.877	14.33	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future		10.69500	10.69500		10.69120	10.69120		15.01	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	49,040.22500	0.49040	48,955.42240	0.48955	49,040.225	14.98	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	48,540.22500	0.48540	48,835.42240	0.48835	48,540.225	14.98	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	48,647.01280	0.48647	48,563.67590	0.48564	48,647.013	15.01	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	49,147.01280	0.49147	49,443.67590	0.49444	49,147.013	15.01	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	48,265.90690	0.48266	48,184.04190	0.48184	48,265.907	15.04	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	49,765.90690	0.49766	50,064.04190	0.50064	49,765.907	15.04	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future		16.58070	16.58070		16.61310	16.61310		12.99	45,132,665.40	2,722	30,375.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,694.96730	1.69497	1,727.38430	1.72738	1,694.967	17.08	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	4,26730	0.00427	4.28430	0.00428	4.267	17.08	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,685.08990	1.68509	1,717.50480	1.71750	1,685.090	17.05	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	4,38990	0.00439	4.40480	0.00440	4.390	17.05	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,675.21600	1.67522	1,707.62880	1.70763	1,675.216	17.03	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	4,51600	0.00452	4.52880	0.00453	4.516	17.03	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future		16.80940	16.80940		16.84140	16.84140		13.33	16,809,400.00	1,000	6,632.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	3,964.25390	3.96425	3,996.17220	3.99617	3,964.254	19.32	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	4,85390	0.00485	4.77220	0.00477	4.854	19.32	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	3,815.28000	3.81528	3,847.17450	3.84717	3,815.280	19.03	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	5,88000	0.00588	5.77450	0.00577	5.880	19.03	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	2,577.62880	2.57763	2,609.08790	2.60909	2,577.629	15.39	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	18,22880	0.01823	17.68790	0.01769	18.229	15.39	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	2,538.15430	2.53815	2,569.58910	2.56959	2,538.154	15.25	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	18,75430	0.01875	18.18910	0.01819	18.754	15.25	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	2,528.28920	2.52829	2,559.71760	2.55972	2,528.289	15.21	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	18,88920	0.01889	18.31760	0.01832	18.889	15.21	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	2,518.42450	2.51842	2,549.84670	2.54985	2,518.425	15.17	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	19,02450	0.01902	18.44670	0.01845	19.025	15.17	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	2,331.24960	2.33125	2,362.53600	2.36254	2,331.250	14.50	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	21,84960	0.02185	21.13600	0.02114	21.850	14.50	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Call	1,467.97610	1.46798	1,497.63220	1.49763	1,467.976	12.06	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	58,57610	0.05858	56.23220	0.05623	58.576	12.06	0.00	0	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Call	443.48980	0.44349	460.44590	0.46045	443.490	13.52	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	634.08980	0.63409	619.04590	0.61905	634.090	13.52	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	147.77450	0.14777	155.31280	0.15531	147.775	16.06	0.00	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Put	1,738.37450	1.73837	1,713.91280	1.71391	1,738.375	16.06	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future		17.02090	17.02090		17.05310	17.05310		13.91	0.00	0	250.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,246.27390	1.24627	1,271.60480	1.27160	1,246.274	12.71	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	265.37390	0.26537	258.50480	0.25850	265.374	12.71	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,239.33670	1.23934	1,264.60540	1.26461	1,239.337	12.71	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	268.43670	0.26844	261.50540	0.26151	268.437	12.71	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,232.41880	1.23242	1,257.62520	1.25763	1,232.419	12.72	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	271.51880	0.27152	264.52520	0.26453	271.519	12.72	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	776.02290	0.77602	795.56890	0.79557	776.023	13.62	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	635.12290	0.63512	622.46890	0.62247	635.123	13.62	0.00	0	50.00
£ / R	On 15/09/2014	Foreign Exchange Future		17.26240	17.26240		17.29430	17.29430		14.47	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	1,086.93950	1.08694	1,107.60850	1.10761	1,086.939	13.78	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	664.53950	0.66454	653.30850	0.65331	664.539	13.78	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	1,082.24000	1.08224	1,102.85270	1.10285	1,082.240	13.80	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	669.84000	0.66984	658.55270	0.65855	669.840	13.80	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	1,077.56100	1.07756	1,098.11750	1.09812	1,077.561	13.81	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	675.16100	0.67516	663.81750	0.66382	675.161	13.81	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future		0.10448	0.10448		0.10475	0.10475		16.15	0.00	0	14,314.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,450.67330	0.01451	1,477.49360	0.01477	1,450.673	22.10	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	2,17330	0.00002	2,19360	0.00002	2,173	22.10	0.00	0	0.00

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	0.10	Call	494.03800		0.00494		518.37740	0.00518	494.038	16.15	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	45.53800		0.00046		43.07740	0.00043	45.538	16.15	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	46.83360		0.00047		53.75670	0.00054	46.834	17.77	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	598.33360		0.00598		578.45670	0.00578	598.334	17.77	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10608		0.10608		0.10634	0.10634		16.33	0.00	0	75.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,626.57080		0.01627		1,651.86700	0.01652	1,626.571	16.73	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	18.37080		0.00018		17.66700	0.00018	18.371	16.73	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	769.38950		0.00769		790.19710	0.00790	769.389	16.33	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	161.18950		0.00161		155.99710	0.00156	161.190	16.33	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	286.36320		0.00286		298.24210	0.00298	286.363	18.08	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	678.16320		0.00678		664.04210	0.00664	678.163	18.08	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.99480		13.99480		13.94020	13.94020		12.67	16,177,988.80	1,156	74,875.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,794.80970		2.79481		2,740.21690	2.74022	2,794.810	19.83	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	0.00970		0.00001		0.01690	0.00002	0.010	19.83	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,551.82470		2.55182		2,497.24170	2.49724	2,551.825	19.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	0.02470		0.00002		0.04170	0.00004	0.025	19.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,501.82990		2.50183		2,447.25020	2.44725	2,501.830	18.89	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	0.02990		0.00003		0.05020	0.00005	0.030	18.89	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,451.83620		2.45184		2,397.26040	2.39726	2,451.836	18.73	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	0.03620		0.00004		0.06040	0.00006	0.036	18.73	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Call	1,745.32240		1.74532		1,690.99520	1.69100	1,745.322	16.47	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Put	0.52240		0.00052		0.79520	0.00080	0.522	16.47	0.00	0	22,875.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Put	0.62920		0.00063		0.95140	0.00095	0.629	16.31	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Call	1,695.42920		1.69543		1,641.15140	1.64115	1,695.429	16.31	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,496.11740		1.49612		1,442.13850	1.44214	1,496.117	15.68	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	1.31740		0.00132		1.93850	0.00194	1.317	15.68	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,396.59710		1.39660		1,342.81870	1.34282	1,396.597	15.25	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	1.79710		0.00180		2.61870	0.00262	1.797	15.25	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Put	2.33190		0.00233		3.37780	0.00338	2.332	14.72	0.00	0	25,925.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Call	1,297.13190		1.29713		1,243.57780	1.24358	1,297.132	14.72	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Call	1,247.46330		1.24746		1,194.04570	1.19405	1,247.463	14.46	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Put	2.66330		0.00266		3.84570	0.00385	2.663	14.46	0.00	0	800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Call	1,148.29300		1.14829		1,095.21040	1.09521	1,148.293	13.93	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Put	3.49300		0.00349		5.01040	0.00501	3.493	13.93	0.00	0	15,000.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Put	4.61580		0.00462		6.57390	0.00657	4.616	13.40	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Call	1,049.41580		1.04942		996.77390	0.99677	1,049.416	13.40	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	901.91610		0.90192		850.21470	0.85021	901.916	12.60	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	7.11610		0.00712		10.01470	0.01001	7.116	12.60	0.00	0	6,100.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	804.39270		0.80439		753.58090	0.75358	804.393	12.07	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	9.59270		0.00959		13.38090	0.01338	9.593	12.07	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Put	24.59840		0.02460		32.47060	0.03247	24.598	11.99	0.00	0	3,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Call	619.39840		0.61940		572.67060	0.57267	619.398	11.99	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	206.58550		0.20659		183.54590	0.18355	206.585	12.85	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	211.78550		0.21179		243.34590	0.24335	211.785	12.85	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Call	150.33830		0.15034		132.99890	0.13300	150.338	13.40	0.00	0	15,250.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Put	305.53830		0.30554		342.79890	0.34280	305.538	13.40	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Put	492.09720		0.49210		536.45440	0.53645	492.097	14.31	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Call	86.89720		0.08690		76.65440	0.07665	86.897	14.31	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	49.88180		0.04988		44.07980	0.04408	49.882	15.23	0.00	0	12,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	705.08180		0.70508		753.87980	0.75388	705.082	15.23	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Call	20.67370		0.02067		18.44100	0.01844	20.674	16.64	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Put	1,075.87370		1.07587		1,128.24100	1.12824	1,075.874	16.64	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,366.21560		1.36622		1,419.73390	1.41973	1,366.216	17.70	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	11.01560		0.01102		9.93390	0.00993	11.016	17.70	0.00	0	7,500.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.20120		14.20120		14.14460	14.14460		13.48	355,030.00	25	26,912.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,734.33360		1.73433		1,681.09290	1.68109	1,734.334	13.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	23.13360		0.02313		26.49290	0.02649	23.134	13.51	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,724.62620		1.72463		1,671.42680	1.67143	1,724.626	13.48	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	23.42620		0.02343		26.82680	0.02683	23.426	13.48	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,714.92300		1.71492		1,661.76540	1.66177	1,714.923	13.45	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	23.72300		0.02372		27.16540	0.02717	23.723	13.45	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,579.54300		1.57954		1,527.03360	1.52703	1,579.543	12.98	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	28.34300		0.02834		32.43360	0.03243	28.343	12.98	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,391.61350		1.39161		1,340.58140	1.34058	1,391.614	12.62	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	40.41350		0.04041		45.98140	0.04598	40.413	12.62	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	167.43220		0.16743		156.72160	0.15672	167.432	16.41	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	1,316.23220		1.31623		1,362.12160	1.36212	1,316.232	16.41	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.39400		14.39400		14.33700	14.33700		14.04	0.00	0	600.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	920.66580		0.92067		883.40470	0.88340	920.666	13.24	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	316.66580		0.31667		336.40470	0.33640	316.666	13.24	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	320.84160		0.32084		340.74160	0.34074	320.842	13.26	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	914.84160		0.91484		877.74160	0.87774	914.842	13.26	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	909.04840		0.90905		872.10950	0.87211	909.048	13.27	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	325.04840		0.32505		345.10950	0.34511	325.048	13.27	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.61480		14.61480		14.55700	14.55700		14.67	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	904.01770		0.90402		871.87120	0.87187	904.018	14.33	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	629.21770		0.62922		654.87120	0.65487	629.218	14.33	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	899.54210		0.89954		867.51970	0.86752	899.542	14.35	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	634.74210		0.63474		660.51970	0.66052	634.742	14.35	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	895.08950		0.89509		863.19080	0.86319	895.089	14.37	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	640.28950		0.64029		666.19080	0.66619	640.289	14.37	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.83940		14.83940		14.77860	14.77860		15.09	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	360.82800		0.36083		377.92000	0.37792	360.828	13.68	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,510.22800		1.51023		1,466.52000	1.46652	1,510.228	13.68	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,503.72270		1.50372		1,460.12600	1.46013	1,503.723	13.69	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	364.32270		0.36432		381.52600	0.38153	364.323	13.69	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,497.23800		1.49724		1,453.75270	1.45375	1,497.238	13.70	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	367.83800		0.36784		385.15270	0.38515	367.838	13.70	0.00	0	0.00
2025	On 07/11/2013	Bond Future			110.11212		110.11212		110.11212	110.11212			0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.59108		110.59108		110.59097	110.59097			0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	398.92000		0.39892		399.03000	0.39903	398.920		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	408.92000		0.40892		409.03000	0.40903	408.920		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	418.92000		0.41892		419.03000	0.41903	418.920		0.00	0	0.00
2038	On 07/11/2013	Bond Future			106.05852		106.05852		106.05852	106.05852			0.00	0	0.00
2038	On 06/02/2014	Bond Future			106.43919		106.43919		106.43763	106.43763			0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	106.99	Put	550.81000		0.55081		552.37000	0.55237	550.810		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Put	560.81000		0.56081		562.37000	0.56237	560.810		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put	570.81000		0.57081		572.37000	0.57237	570.810		0.00	0	0.00
2050	On 07/11/2013	Bond Future			111.06516		111.06516		111.06516	111.06516			0.00	0	0.00
2050	On 06/02/2014	Bond Future			111.44966		111.44966		111.44778	111.44778			0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	1,459.66000		1.45966		1,457.78000	1.45778	1,459.660		0.00	0	0.00
2050	On 06/02/2014	Bond Future	109.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Call	1,449.66000		1.44966		1,447.78000	1.44778	1,449.660		0.00	0	0.00

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	110.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Call	1,439.66000	1.43966	1,437.78000	1.43778	1,439.660		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL37	On 06/02/2014	Index Future			411.53200	411.53200	412.18300	412.18300			0.00	0	0.00
AL37	On 08/05/2014	Index Future			416.95200	416.95200	417.61600	417.61600			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			483.19400	483.19400	483.93500	483.93500			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			489.55700	489.55700	490.31300	490.31300			0.00	0	0.00
ALBI	On 06/02/2014	Index Future			435.00100	435.00100	435.09600	435.09600			0.00	0	785.00
ALBI	On 08/05/2014	Index Future			440.73000	440.73000	440.83100	440.83100			0.00	0	85.00
ALBI	On 07/08/2014	Index Future			446.88100	446.88100	446.97900	446.97900			0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.68840	9.68840	9.71110	9.71110		11.96	2,422,100.00	250	9,584.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,388.63860	1.38864	1,411.34480	1.41134	1,388.639	18.17	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	0.23860	0.00024	0.24480	0.00024	0.239	18.17	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	1,089.52550	1.08953	1,112.21500	1.11222	1,089.526	16.85	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	1.12550	0.00113	1.11500	0.00112	1.125	16.85	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	17.69830	0.01770	16.26070	0.01626	17.698	11.61	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	406.09830	0.40610	427.36070	0.42736	406.098	11.61	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	275.39910	0.27540	294.51280	0.29451	275.399	11.74	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	46.99910	0.04700	43.41280	0.04341	46.999	11.74	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	267.99870	0.26800	286.93420	0.28693	267.999	11.75	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	49.59870	0.04960	45.83420	0.04583	49.599	11.75	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	52.30180	0.05230	48.35390	0.04835	52.302	11.75	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	260.70180	0.26070	279.45390	0.27945	260.702	11.75	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	181.69020	0.18169	197.87470	0.19787	181.690	11.85	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	93.29020	0.09329	86.77470	0.08677	93.290	11.85	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	8.80430	0.00880	10.92810	0.01093	8.804	13.10	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	620.40430	0.62040	599.82810	0.59983	620.404	13.10	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	3.47550	0.00348	4.42640	0.00443	3.476	15.17	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	915.07550	0.91508	893.32640	0.89333	915.076	15.17	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.76540	9.76540	9.79070	9.79070		11.98	0.00	0	2,863.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	426.31840	0.42632	444.46760	0.44447	426.318	11.85	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	150.91840	0.15092	143.76760	0.14377	150.918	11.85	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	419.94900	0.41995	437.96650	0.43797	419.949	11.85	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	154.54900	0.15455	147.26650	0.14727	154.549	11.85	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	413.63940	0.41364	431.52420	0.43152	413.639	11.86	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	158.23940	0.15824	150.82420	0.15082	158.239	11.86	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.83830	9.83830	9.86420	9.86420		12.10	0.00	0	250.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	338.39600	0.33840	352.23840	0.35224	338.396	12.10	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	390.09600	0.39010	378.03840	0.37804	390.096	12.10	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	395.60230	0.39560	383.43220	0.38343	395.602	12.10	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	333.90230	0.33390	347.63220	0.34763	333.902	12.10	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	329.76050	0.32976	343.37960	0.34338	329.761	12.12	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	401.46050	0.40146	389.17960	0.38918	401.461	12.12	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.92290	9.92290	9.94900	9.94900		12.27	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	648.87140	0.64887	666.84000	0.66684	648.871	12.10	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	265.97140	0.26597	257.84000	0.25784	265.971	12.10	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	642.83780	0.64284	660.71830	0.66072	642.838	12.11	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	269.93780	0.26994	261.71830	0.26172	269.938	12.11	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	636.83780	0.63684	654.63000	0.65463	636.838	12.11	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	273.93780	0.27394	265.63000	0.26563	273.938	12.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.91810		9.91810		9.91820	9.91820		12.90	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	138.21940		0.13822		140.64630	0.14065	138.219	12.90	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	160.11940		0.16012		162.44630	0.16245	160.119	12.90	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	133.52930		0.13353		135.95100	0.13595	133.529	12.90	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	165.42930		0.16543		167.75100	0.16775	165.429	12.90	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	129.31300		0.12931		131.73380	0.13173	129.313	12.92	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	171.21300		0.17121		173.53380	0.17353	171.213	12.92	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			10.03740		10.03740		10.03830	10.03830		12.80	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	347.34290		0.34734		349.02450	0.34902	347.343	12.70	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	249.94290		0.24994		250.72450	0.25072	249.943	12.70	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	342.20830		0.34221		343.88850	0.34389	342.208	12.71	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	254.80830		0.25481		255.58850	0.25559	254.808	12.71	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	337.12830		0.33713		338.80690	0.33881	337.128	12.72	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	259.72830		0.25973		260.50690	0.26051	259.728	12.72	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			123.30760		123.30760		-123.11780	-123.11780			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			679.97840		679.97840		677.46900	677.46900			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			567.40850		567.40850		565.18700	565.18700			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			343.24690		343.24690		309.84320	309.84320			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			25.05810		25.05810		25.83080	25.83080			0.00	0	0.00
CF CANDO CAFB	On 21/11/2013	Can-Do Future			68.50300		68.50300		67.83770	67.83770			0.00	0	1,100.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			128.42300		128.42300		-127.09000	-127.09000			0.00	0	2,304.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future			760.09090		760.09090		758.74000	758.74000			0.00	0	1,499.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			693.33230		693.33230		692.02000	692.02000			0.00	0	26,600.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.35670		11.35670		11.30760	11.30760		12.56	0.00	0	587.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	579.09600		0.57910		534.86590	0.53487	579.096	12.02	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	12.39600		0.01240		17.26590	0.01727	12.396	12.02	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	569.90730		0.56991		525.91850	0.52592	569.907	12.03	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	13.20730		0.01321		18.31850	0.01832	13.207	12.03	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	560.76110		0.56076		517.02150	0.51702	560.761	12.04	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	14.06110		0.01406		19.42150	0.01942	14.061	12.04	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.53230		11.53230		11.48130	11.48130		13.60	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	485.65810		0.48566		455.80340	0.45580	485.658	13.19	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	243.35810		0.24336		264.50340	0.26450	243.358	13.19	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	480.25230		0.48025		450.63370	0.45063	480.252	13.21	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	247.95230		0.24795		269.33370	0.26933	247.952	13.21	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	474.89710		0.47490		445.51450	0.44551	474.897	13.23	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	252.59710		0.25260		274.21450	0.27421	252.597	13.23	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.71010		1.71010		1.70940	1.70940		12.97	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	659.96110		0.06600		656.79250	0.06568	659.961	13.01	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	58.96110		0.00590		62.79250	0.00628	58.961	13.01	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	579.78920		0.05798		577.30850	0.05773	579.789	13.00	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	78.78920		0.00788		83.30850	0.00833	78.789	13.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	504.31840		0.05043		502.53360	0.05025	504.318	12.99	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	103.31840		0.01033		108.53360	0.01085	103.318	12.99	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.72910		1.72910		1.72810	1.72810		14.18	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	755.13250		0.07551		750.91310	0.07509	755.133	13.46	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	364.13250		0.03641		369.91310	0.03699	364.133	13.46	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	701.33750		0.07013		697.47410	0.06975	701.338	13.58	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	410.33750		0.04103		416.47410	0.04165	410.338	13.58	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	650.62230		0.06506		647.10210	0.06471	650.622	13.70	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	459.62230		0.04596		466.10210	0.04661	459.622	13.70	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			114.63905		114.63905		114.63905	114.63905			0.00	0	0.00
EL28	On 06/02/2014	Bond Future			113.04255		113.04255		113.04041	113.04041			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	2,052.55000		2.05255		2,050.41000	2.05041	2,052.550		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	2,042.55000		2.04255		2,040.41000	2.04041	2,042.550		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	2,032.55000		2.03255		2,030.41000	2.03041	2,032.550		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			9.57500		82.90010		9.57500	82.90010			0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.86040		82.76873		9.88245	82.60972			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	2,367.44000		2.36744		2,526.45000	2.52645	2,367.440		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	2,291.91000		2.29191		2,450.92000	2.45092	2,291.910		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	2,216.49000		2.21649		2,375.50000	2.37550	2,216.490		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.98495		80.07648		10.00762	79.91628			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	3,249.73000		3.24973		3,409.93000	3.40993	3,249.730		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	3,174.44000		3.17444		3,334.64000	3.33464	3,174.440		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	3,099.25000		3.09925		3,259.45000	3.25945	3,099.250		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI			434.62100		434.62100		434.77500	434.77500			4,346,210.00	1	368.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	53,690.00000		5.36900		52,150.00000	5.21500	53,690.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	53,790.00000		5.37900		52,250.00000	5.22500	53,790.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	53,890.00000		5.38900		52,350.00000	5.23500	53,890.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			446.48900		446.48900		446.64900	446.64900			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Put	135,010.00000		13.50100		133,410.00000	13.34100	135,010.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	135,110.00000		13.51100		133,510.00000	13.35100	135,110.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 07/08/2014	GOVI	460.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Put	135,210.00000		13.52100	133,610.00000	13.36100		135,210.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
IGOV	On 06/02/2014	Index Future			200.14800		200.14800	200.89900	200.89900				0.00	0	1,328.00
IGOV	On 08/05/2014	Index Future			202.80800		202.80800	203.57100	203.57100				0.00	0	7.00
ILBI	On 06/02/2014	Index Future			551.30700		551.30700	551.49500	551.49500				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			5.19000		94.81000	5.19000	94.81000				0.00	0	100.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.22000		94.78000	5.23000	94.77000				0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.25000		94.75000	5.26000	94.74000				0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.33000		94.67000	5.37000	94.63000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.38000		94.62000	5.46000	94.54000				0.00	0	400.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.52000		94.48000	5.61000	94.39000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.85000		94.15000	5.90000	94.10000				23,513,750.00	1,000	4,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.33000		93.67000	6.37000	93.63000				0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.65000		93.35000	6.69000	93.31000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.99000		93.01000	7.01000	92.99000				0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.30000		92.70000	7.31000	92.69000				0.00	0	2,100.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.59000		92.41000	7.61000	92.39000				0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.56860		8.56860	8.55640	8.55640			9.40	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	432.90670		0.43291	421.63460	0.42163		432.907	10.22	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	4.30670		0.00431	5.23460	0.00523		4.307	10.22	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	423.19640		0.42320	411.97540	0.41198		423.196	10.15	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	4.59640		0.00460	5.57540	0.00558		4.596	10.15	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	413.63910		0.41364	402.49110	0.40249		413.639	10.13	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	5.03910		0.00504	6.09110	0.00609		5.039	10.13	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.64650		8.64650	8.63530	8.63530			10.80	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	554.78440		0.55478	545.97760	0.54598		554.784	10.82	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	48.28440		0.04828	50.67760	0.05068		48.284	10.82	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	546.37890		0.54638	537.63110	0.53763		546.379	10.80	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	49.87890		0.04988	52.33110	0.05233		49.879	10.80	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	538.01840		0.53802	529.33060	0.52933		538.018	10.78	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	51.51840		0.05152	54.03060	0.05403		51.518	10.78	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			9.61060		9.61060	0.10404	9.58700	9.58700		16.40	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	1,462.32340		0.14623	0.10404	1,389.26180	0.13893	1,462.323	16.33	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	2,256.32340		0.22563	0.10404	2,419.26180	0.24193	2,256.323	16.33	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	1,420.11400		0.14201	0.10404	1,348.92790	0.13489	1,420.114	16.33	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	2,314.11400		0.23141	0.10404	2,478.92790	0.24789	2,314.114	16.33	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	1,378.75190		0.13788	0.10404	1,309.41910	0.13094	1,378.752	16.32	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	2,372.75190		0.23728	0.10404	2,539.41910	0.25394	2,372.752	16.32	0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.82000		101.08850	7.82000	101.08850				0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.14691		100.99817	8.11692	101.18474				0.00	0	11,259.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	1,931.04000	1.93104	1,744.47000	1.74447	1,931.040	1,931.040	1,931.040		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	1,867.36000	1.86736	1,680.79000	1.68079	1,867.360	1,867.360	1,867.360		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	1,803.72000	1.80372	1,617.15000	1.61715	1,803.720	1,803.720	1,803.720		0.00	0	0.00
R023	On 08/05/2014	Bond Future			8.25715	98.41145		8.22574	98.60159				0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Put	4,143.20000	4.14320	3,953.06000	3.95306	4,143.200	4,143.200	4,143.200		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Put	4,079.45000	4.07945	3,889.31000	3.88931	4,079.450	4,079.450	4,079.450		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Put	4,015.75000	4.01575	3,825.61000	3.82561	4,015.750	4,015.750	4,015.750		0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.07500	114.88367		6.07500	114.88367			2.26	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.40569	116.09563		6.38421	116.12992			2.02	0.00	0	32,209.00
R157	On 06/02/2014	Bond Future	5.64	Call	77.47000	0.07747	83.77000	0.08377	77.470	77.470	77.470	1.98	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,308.59000	1.30859	1,280.60000	1.28060	1,308.590	1,308.590	1,308.590	1.98	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	79.81000	0.07981	86.25000	0.08625	79.810	79.810	79.810	1.98	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,294.73000	1.29473	1,266.88000	1.26688	1,294.730	1,294.730	1,294.730	1.98	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	82.21000	0.08221	88.79000	0.08879	82.210	82.210	82.210	1.98	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,280.94000	1.28094	1,253.23000	1.25323	1,280.940	1,280.940	1,280.940	1.98	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.62551	110.81649		6.59865	110.85255			1.86	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	51.08000	0.05108	54.70000	0.05470	51.080	51.080	51.080	1.79	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,002.15000	2.00215	1,969.71000	1.96971	2,002.150	2,002.150	2,002.150	1.79	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	52.18000	0.05218	55.88000	0.05588	52.180	52.180	52.180	1.79	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,989.49000	1.98949	1,957.13000	1.95713	1,989.490	1,989.490	1,989.490	1.79	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	53.31000	0.05331	57.07000	0.05707	53.310	53.310	53.310	1.79	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,976.86000	1.97686	1,944.56000	1.94456	1,976.860	1,976.860	1,976.860	1.79	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.85609	112.36523		6.82363	112.40064			1.63	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	572.42000	0.57242	590.44000	0.59044	572.420	572.420	572.420	1.65	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	699.13000	0.69913	681.74000	0.68174	699.130	699.130	699.130	1.65	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	577.90000	0.57790	596.02000	0.59602	577.900	577.900	577.900	1.65	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	693.69000	0.69369	676.40000	0.67640	693.690	693.690	693.690	1.65	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	583.41000	0.58341	601.62000	0.60162	583.410	583.410	583.410	1.65	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	688.28000	0.68828	671.08000	0.67108	688.280	688.280	688.280	1.65	0.00	0	0.00
R157	On 06/11/2014	Bond Future			7.26865	107.10473		7.22588	107.14062			1.63	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	326.72000	0.32672	338.52000	0.33852	326.720	326.720	326.720	1.62	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,237.98000	1.23798	1,213.89000	1.21389	1,237.980	1,237.980	1,237.980	1.62	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	329.25000	0.32925	341.11000	0.34111	329.250	329.250	329.250	1.62	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,232.00000	1.23200	1,207.97000	1.20797	1,232.000	1,232.000	1,232.000	1.62	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	331.78000	0.33178	343.71000	0.34371	331.780	331.780	331.780	1.62	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,226.03000	1.22603	1,202.07000	1.20207	1,226.030	1,226.030	1,226.030	1.62	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			8.13500	122.96216		8.13500	122.96216			11.68	0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.41303	117.68615		8.40900	117.72095			12.84	0.00	0	55,933.00
R186	On 06/02/2014	Bond Future	7.74	Call	871.85000	0.87185	891.83000	0.89183	871.850	871.850	871.850	12.66	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	6,892.47000	6.89247	6,877.65000	6.87765	6,892.470	6,892.470	6,892.470	12.66	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	891.18000	0.89118	911.41000	0.91141	891.180	891.180	891.180	12.66	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	6,819.20000	6.81920	6,804.63000	6.80463	6,819.200	6,819.200	6,819.200	12.66	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	910.82000	0.91082	931.30000	0.93130	910.820	910.820	910.820	12.66	0.00	0	0.00



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 06/02/2014	Bond Future	7.76	Put	6,746.33000		6.74633		6,732.01000	6.73201	6,746.330	12.66	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	4,593.99000		4.59399		4,632.89000	4.63289	4,593.990	13.09	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,734.77000		1.73477		1,738.87000	1.73887	1,734.770	13.09	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.51918		119.23576		8.51484	119.27237		12.81	0.00	0	540.00
R186	On 08/05/2014	Bond Future	7.09	Call	618.03000		0.61803		628.66000	0.62866	618.030	12.44	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	13,605.78000		13.60578		13,579.80000	13.57980	13,605.780	12.44	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	628.67000		0.62867		639.42000	0.63942	628.670	12.44	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	13,518.68000		13.51868		13,492.82000	13.49282	13,518.680	12.44	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	639.45000		0.63945		650.33000	0.65033	639.450	12.44	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	13,431.83000		13.43183		13,406.10000	13.40610	13,431.830	12.44	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,208.51000		1.20851		1,224.89000	1.22489	1,208.510	12.53	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	10,271.44000		10.27144		10,251.21000	10.25121	10,271.440	12.53	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	4,204.07000		4.20407		4,234.92000	4.23492	4,204.070	12.93	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	4,365.99000		4.36599		4,360.23000	4.36023	4,365.990	12.93	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future			8.61794		115.60991		8.61358	115.64586		13.01	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	6,659.91000		6.65991		6,649.14000	6.64914	6,659.910	12.93	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	3,910.89000		3.91089		3,936.07000	3.93607	3,910.890	12.93	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	3,946.17000		3.94617		3,971.45000	3.97145	3,946.170	12.94	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	6,610.01000		6.61001		6,599.34000	6.59934	6,610.010	12.94	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	3,981.63000		3.98163		4,007.02000	4.00702	3,981.630	12.94	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	6,560.37000		6.56037		6,549.81000	6.54981	6,560.370	12.94	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	6,482.04000		6.48204		6,512.97000	6.51297	6,482.040	13.21	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	4,029.14000		4.02914		4,024.12000	4.02412	4,029.140	13.21	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.72398		117.20240		8.71946	117.23881		13.01	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	3,973.79000		3.97379		3,996.44000	3.99644	3,973.790	12.88	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	8,815.69000		8.81569		8,801.93000	8.80193	8,815.690	12.88	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	4,005.68000		4.00568		4,028.42000	4.02842	4,005.680	12.88	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	8,762.27000		8.76227		8,748.60000	8.74860	8,762.270	12.88	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	4,037.71000		4.03771		4,060.54000	4.06054	4,037.710	12.89	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	8,709.08000		8.70908		8,695.50000	8.69550	8,709.080	12.89	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	8,002.20000		8.00220		8,032.89000	8.03289	8,002.200	13.33	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	4,488.54000		4.48854		4,482.82000	4.48282	4,488.540	13.33	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/11/2013	Bond Future			280.86022		280.86022		280.86022	280.86022			0.00	0	0.00
R197	On 06/02/2014	Bond Future			277.78541		277.78541		278.92399	278.92399			0.00	0	2,049.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	2,204.59000		2.20459		1,066.01000	1.06601	2,204.590		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	2,214.59000		2.21459		1,076.01000	1.07601	2,214.590		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	2,224.59000		2.22459		1,086.01000	1.08601	2,224.590		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			4.81000		107.63078		4.81000	107.63078		1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.68442		104.61682		4.71530	104.59042		1.00	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	523.78000		0.52378		503.11000	0.50311	523.780	1.02	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	50.40000		0.05040		56.13000	0.05613	50.400	1.02	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	530.75000		0.53075		509.96000	0.50996	530.750	1.02	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	48.88000		0.04888		54.49000	0.05449	48.880	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	537.90000		0.53790		516.98000	0.51698	537.900	1.02	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	47.54000		0.04754		53.02000	0.05302	47.540	1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.42204		105.99428		4.46400	105.96876		0.77	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	338.83000		0.33883		323.52000	0.32352	338.830	0.78	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	145.74000		0.14574		155.95000	0.15595	145.740	0.78	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	342.66000		0.34266		327.25000	0.32725	342.660	0.78	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	143.51000		0.14351		153.62000	0.15362	143.510	0.78	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	346.52000		0.34652		331.00000	0.33100	346.520	0.78	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	141.31000		0.14131		151.31000	0.15131	141.310	0.78	0.00	0	0.00
R201	On 07/08/2014	Bond Future			3.54044		103.06538		3.61427	103.03841		0.48	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	649.80000		0.64980		625.08000	0.62508	649.800	0.50	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	14.68000		0.01468		16.93000	0.01693	14.680	0.50	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	653.14000		0.65314		628.39000	0.62839	653.140	0.50	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	14.41000		0.01441		16.63000	0.01663	14.410	0.50	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	656.48000		0.65648		631.69000	0.63169	656.480	0.50	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	14.15000		0.01415		16.33000	0.01633	14.150	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			209.55103		209.55103		209.55103	209.55103			0.00	0	0.00
R202	On 06/02/2014	Bond Future			208.07292		208.07292		209.48440	209.48440			0.00	0	43,449.00
R202	On 06/02/2014	Bond Future	208.99	Call	0.00000		0.00000		494.40000	0.49440	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	208.99	Put	917.08000		0.91708		0.00000	0.00000	917.080		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	0.00000		0.00000		484.40000	0.48440	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Put	927.08000		0.92708		0.00000	0.00000	927.080		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	0.00000		0.00000		474.40000	0.47440	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	937.08000		0.93708		0.00000	0.00000	937.080		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			6.78000		106.20417		6.78000	106.20417		4.57	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.14988		106.81361		7.09206	106.99786		4.37	0.00	0	8,517.00
R203	On 06/02/2014	Bond Future	5.95	Call	38.16000		0.03816		48.08000	0.04808	38.160		4.27	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,945.78000		3.94578		3,771.45000	3.77145	3,945.780		4.27	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	74.42000		0.07442		91.47000	0.09147	74.420		4.30	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,351.34000		3.35134		3,184.14000	3.18414	3,351.340		4.30	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	76.92000		0.07692		94.42000	0.09442	76.920		4.30	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,320.77000		3.32077		3,154.02000	3.15402	3,320.770		4.30	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	79.49000		0.07949		97.45000	0.09745	79.490		4.30	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,290.28000		3.29028		3,123.99000	3.12399	3,290.280		4.30	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	500.31000		0.50031		569.94000	0.56994	500.310		4.39	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,492.51000		1.49251		1,377.89000	1.37789	1,492.510		4.39	0	0.00
R203	On 08/05/2014	Bond Future			7.30608		104.05972		7.24283	104.24767		4.44	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	94.33000		0.09433		109.40000	0.10940	94.330		4.31	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,875.12000		4.87512		4,702.24000	4.70224	4,875.120		4.31	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	96.40000		0.09640		111.74000	0.11174	96.400		4.31	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,845.81000		4.84581		4,673.20000	4.67320	4,845.810		4.31	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	98.51000		0.09851		114.12000	0.11412	98.510		4.31	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,816.54000		4.81654		4,644.20000	4.64420	4,816.540		4.31	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	707.61000		0.70761		776.61000	0.77661	707.610		4.42	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	2,102.54000		2.10254		1,983.59000	1.98359	2,102.540		4.42	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,444.15000		1.44415		1,551.47000	1.55147	1,444.150		4.50	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,165.85000		1.16585		1,085.22000	1.08522	1,165.850		4.50	0	0.00
R203	On 07/08/2014	Bond Future			7.45425		105.51349		7.38556	105.70294		4.13	0.00	0	0.00

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 07/08/2014	Bond Future	6.84	Call	792.85000		0.79285		859.79000	0.85979	792.850	4.11	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,502.53000		2.50253		2,380.02000	2.38002	2,502.530	4.11	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,747.12000		1.74712		1,649.39000	1.64939	1,747.120	4.18	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,293.39000		1.29339		1,385.11000	1.38511	1,293.390	4.18	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,732.51000		1.73251		1,635.34000	1.63534	1,732.510	4.18	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,306.48000		1.30648		1,398.76000	1.39876	1,306.480	4.18	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,319.64000		1.31964		1,412.48000	1.41248	1,319.640	4.18	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,717.99000		1.71799		1,621.38000	1.62138	1,717.990	4.18	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.64342		102.80626		7.56784	102.99832		4.13	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	853.33000		0.85333		918.52000	0.91852	853.330	4.11	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,918.33000		2.91833		2,791.46000	2.79146	2,918.330	4.11	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	861.67000		0.86167		927.31000	0.92731	861.670	4.11	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,900.65000		2.90065		2,774.23000	2.77423	2,900.650	4.11	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	870.08000		0.87008		936.15000	0.93615	870.080	4.11	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,883.04000		2.88304		2,757.05000	2.75705	2,883.040	4.11	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/11/2013	Bond Future			9.04000		97.17246		9.04000	97.17246			0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.30785		92.64738		9.32961	92.45549			0.00	0	1,652.00
R2037	On 06/02/2014	Bond Future	9.37	Call	546.37000		0.54637		354.48000	0.35448	546.370		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	633.80000		0.63380		441.91000	0.44191	633.800		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	721.09000		0.72109		529.20000	0.52920	721.090		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.41353		93.86710		9.43587	93.67378			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	378.60000		0.37860		571.92000	0.57192	378.600		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	291.40000		0.29140		484.72000	0.48472	291.400		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	204.34000		0.20434		397.66000	0.39766	204.340		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.51555		90.92057		9.53874	90.72360			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	4,196.88000		4.19688		4,393.85000	4.39385	4,196.880		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	4,105.44000		4.10544		4,302.41000	4.30241	4,105.440		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	4,014.14000		4.01414		4,211.11000	4.21111	4,014.140		0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.05500		107.12974		7.05500	107.12974		5.83	0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.40566		103.51617		7.35397	103.72725		6.11	0.00	0	28,279.00
R204	On 06/02/2014	Bond Future	6.39	Call	116.77000		0.11677		139.03000	0.13903	116.770		5.99	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,363.58000		4.36358		4,174.76000	4.17476	4,363.580		5.99	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	120.45000		0.12045		143.26000	0.14326	120.450		5.99	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,324.41000		4.32441		4,136.14000	4.13614	4,324.410		5.99	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	124.22000		0.12422		147.59000	0.14759	124.220		5.99	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,285.35000		4.28535		4,097.64000	4.09764	4,285.350		5.99	0	0.00
R204	On 08/05/2014	Bond Future			7.54359		104.87918		7.48815	105.09424		5.86	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	149.32000		0.14932		169.44000	0.16944	149.320		5.66	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,184.01000		6.18401		5,989.07000	5.98907	6,184.010		5.66	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	152.46000		0.15246		172.93000	0.17293	152.460		5.66	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,145.60000		6.14560		5,951.01000	5.95101	6,145.600		5.66	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	155.67000		0.15567		176.48000	0.17648	155.670		5.66	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 08/05/2014	Bond Future	6.06	Put	6,107.27000		6.10727		5,913.02000	5.91302	6,107.270	5.66	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.67324		102.31258		7.61426	102.52956		5.92	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,553.98000		2.55398		2,439.20000	2.43920	2,553.980	5.97	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,692.58000		1.69258		1,794.78000	1.79478	1,692.580	5.97	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,709.09000		1.70909		1,811.91000	1.81191	1,709.090	5.97	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,533.38000		2.53338		2,419.22000	2.41922	2,533.380	5.97	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	1,725.70000		1.72570		1,829.13000	1.82913	1,725.700	5.97	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,512.89000		2.51289		2,399.34000	2.39934	2,512.890	5.97	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,312.09000		2.31209		2,434.88000	2.43488	2,312.090	6.05	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,920.78000		1.92078		1,826.59000	1.82659	1,920.780	6.05	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.82376		103.72183		7.76048	103.94181		5.92	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,246.21000		1.24621		1,322.35000	1.32235	1,246.210	5.87	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	4,192.48000		4.19248		4,048.64000	4.04864	4,192.480	5.87	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,257.95000		1.25795		1,334.58000	1.33458	1,257.950	5.87	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	4,168.27000		4.16827		4,024.92000	4.02492	4,168.270	5.87	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,269.76000		1.26976		1,346.88000	1.34688	1,269.760	5.87	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	4,144.13000		4.14413		4,001.27000	4.00127	4,144.130	5.87	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	2,793.24000		2.79324		2,918.90000	2.91890	2,793.240	6.10	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,218.12000		2.21812		2,123.80000	2.12380	2,218.120	6.10	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.35500		101.83563		7.35500	101.83563		7.58	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.67980		98.51647		7.65480	98.63237		7.77	0.00	0	18,702.00
R207	On 06/02/2014	Bond Future	6.64	Call	155.96000		0.15596		170.80000	0.17080	155.960	7.57	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,121.22000		5.12122		5,020.16000	5.02016	5,121.220	7.57	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	160.48000		0.16048		175.65000	0.17565	160.480	7.58	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,076.54000		5.07654		4,975.81000	4.97581	5,076.540	7.58	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	165.11000		0.16511		180.61000	0.18061	165.110	7.58	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,032.01000		5.03201		4,931.61000	4.93161	5,032.010	7.58	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.81136		99.81357		7.78470	99.93218		7.63	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	189.60000		0.18960		201.89000	0.20189	189.600	7.40	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,734.16000		7.73416		7,627.84000	7.62784	7,734.160	7.40	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	193.28000		0.19328		205.75000	0.20575	193.280	7.40	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,689.18000		7.68918		7,583.04000	7.58304	7,689.180	7.40	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	197.02000		0.19702		209.68000	0.20968	197.020	7.40	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,644.28000		7.64428		7,538.33000	7.53833	7,644.280	7.40	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.93569		97.56731		7.90773	97.68654		7.77	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,108.01000		2.10801		2,166.77000	2.16677	2,108.010	7.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	3,161.78000		3.16178		3,101.31000	3.10131	3,161.780	7.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	3,137.58000		3.13758		3,077.43000	3.07743	3,137.580	7.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,126.97000		2.12697		2,186.05000	2.18605	2,126.970	7.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,146.04000		2.14604		2,205.44000	2.20544	2,146.040	7.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	3,113.51000		3.11351		3,053.68000	3.05368	3,113.510	7.76	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.07053		98.91124		8.04093	99.03206		7.77	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,772.81000		1.77281		1,820.62000	1.82062	1,772.810	7.69	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,809.17000		4.80917		4,736.16000	4.73616	4,809.170	7.69	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,787.64000		1.78764		1,835.71000	1.83571	1,787.640	7.69	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,781.66000		4.78166		4,708.91000	4.70891	4,781.660	7.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 06/11/2014	Bond Future	7.36	Call	1,802.55000		1.80255	1,850.88000	1.85088		1,802.550	7.69	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,754.25000		4.75425	4,681.76000	4.68176		4,754.250	7.69	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			7.53000		96.43006	7.53000	96.43006			8.31	0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.85800		96.50959	7.83311	96.63870			8.63	0.00	0	10,360.00
R208	On 06/02/2014	Bond Future	6.74	Call	124.96000		0.12496	137.92000	0.13792		124.960	8.43	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	6,145.26000		6.14526	6,029.11000	6.02911		6,145.260	8.43	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	128.95000		0.12895	142.22000	0.14222		128.950	8.43	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	6,093.34000		6.09334	5,977.50000	5.97750		6,093.340	8.43	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	133.03000		0.13303	146.64000	0.14664		133.030	8.43	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	6,041.55000		6.04155	5,926.05000	5.92605		6,041.550	8.43	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.97573		94.38431	7.94943	94.51624			8.70	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	153.70000		0.15370	164.54000	0.16454		153.700	8.42	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	9,091.04000		9.09104	8,969.95000	8.96995		9,091.040	8.42	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	156.97000		0.15697	168.01000	0.16801		156.970	8.42	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	9,038.30000		9.03830	8,917.41000	8.91741		9,038.300	8.42	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	160.31000		0.16031	171.53000	0.17153		160.310	8.42	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,985.65000		8.98565	8,864.94000	8.86494		8,985.650	8.42	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.08567		95.70292	8.05830	95.83568			8.56	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,607.51000		3.60751	3,537.98000	3.53798		3,607.510	8.57	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,161.03000		2.16103	2,224.26000	2.22426		2,161.030	8.57	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,182.37000		2.18237	2,245.97000	2.24597		2,182.370	8.58	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,579.48000		3.57948	3,510.32000	3.51032		3,579.480	8.58	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,203.84000		2.20384	2,267.81000	2.26781		2,203.840	8.58	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,551.62000		3.55162	3,482.83000	3.48283		3,551.620	8.58	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	3,337.46000		3.33746	3,418.45000	3.41845		3,337.460	8.74	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,401.49000		2.40149	2,349.72000	2.34972		2,401.490	8.74	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.20962		93.62467	8.18087	93.75925			8.56	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,691.48000		1.69148	1,741.48000	1.74148		1,691.480	8.48	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	5,377.89000		5.37789	5,293.31000	5.29331		5,377.890	8.48	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,707.66000		1.70766	1,757.98000	1.75798		1,707.660	8.49	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	5,345.04000		5.34504	5,260.78000	5.26078		5,345.040	8.49	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,723.94000		1.72394	1,774.58000	1.77458		1,723.940	8.49	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	5,312.31000		5.31231	5,228.37000	5.22837		5,312.310	8.49	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	3,959.95000		3.95995	4,043.27000	4.04327		3,959.950	8.82	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,613.92000		2.61392	2,562.66000	2.56266		2,613.920	8.82	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.92500		75.00004	8.92500	75.00004			17.73	0.00	0	0.00
R209	On 06/02/2014	Bond Future			9.18068		74.74339	9.20231	74.58519			20.00	0.00	0	23,118.00
R209	On 06/02/2014	Bond Future	8.54	Call	1,123.96000		1.12396	1,095.60000	1.09560		1,123.960	19.83	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	6,066.53000		6.06653	6,196.37000	6.19637		6,066.530	19.83	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	1,143.75000		1.14375	1,114.92000	1.11492		1,143.750	19.83	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	6,005.19000		6.00519	6,134.56000	6.13456		6,005.190	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	8.56	Call	1,163.89000		1.16389		1,134.60000	1.13460	1,163.890	19.83	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,944.34000		5.94434		6,073.25000	6.07325	5,944.340	19.83	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.27629		72.58308		9.29846	72.42365		19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	697.81000		0.69781		680.75000	0.68075	697.810	19.18	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	12,326.79000		12.32679		12,469.16000	12.46916	12,326.790	19.18	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	708.68000		0.70868		691.38000	0.69138	708.680	19.18	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	12,247.00000		12.24700		12,389.13000	12.38913	12,247.000	19.18	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	719.69000		0.71969		702.14000	0.70214	719.690	19.18	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	12,167.49000		12.16749		12,309.37000	12.30937	12,167.490	19.18	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.36602		73.59724		9.38896	73.43484		19.48	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,850.21000		3.85021		3,785.43000	3.78543	3,850.210	19.37	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	6,222.24000		6.22224		6,319.86000	6.31986	6,222.240	19.37	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,880.78000		3.88078		3,815.62000	3.81562	3,880.780	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	6,178.23000		6.17823		6,275.47000	6.27547	6,178.230	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,911.48000		3.91148		3,845.94000	3.84594	3,911.480	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	6,134.47000		6.13447		6,231.33000	6.23133	6,134.470	19.38	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.46156		71.46614		9.48521	71.30146		19.48	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,049.47000		4.04947		3,984.66000	3.98466	4,049.470	19.35	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	7,462.29000		7.46229		7,562.16000	7.56216	7,462.290	19.35	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,078.49000		4.07849		4,013.34000	4.01334	4,078.490	19.35	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	7,416.31000		7.41631		7,515.84000	7.51584	7,416.310	19.35	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,107.62000		4.10762		4,042.13000	4.04213	4,107.620	19.36	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	7,370.55000		7.37055		7,469.74000	7.46974	7,370.550	19.36	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			159.33445		159.33445		159.33445	159.33445			0.00	0	0.00
R210	On 06/02/2014	Bond Future			159.99462		159.99462		160.57095	160.57095			0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	1,495.38000		1.49538		919.05000	0.91905	1,495.380		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	1,505.38000		1.50538		929.05000	0.92905	1,505.380		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	1,515.38000		1.51538		939.05000	0.93905	1,515.380		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			128.84806		128.84806		128.84806	128.84806			0.00	0	0.00
R211	On 06/02/2014	Bond Future			129.02476		129.02476		129.03000	129.03000			0.00	0	522.00
R211	On 06/02/2014	Bond Future	128.99	Call	34.76000		0.03476		40.00000	0.04000	34.760		0.00	0	0.00
R211	On 06/02/2014	Bond Future	128.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Call	24.76000		0.02476		30.00000	0.03000	24.760		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Call	14.76000		0.01476		20.00000	0.02000	14.760		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/11/2013	Bond Future			131.67747		131.67747		131.67747	131.67747			0.00	0	0.00
R212	On 06/02/2014	Bond Future			131.17091		131.17091		131.70909	131.70909			0.00	0	21,791.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 06/02/2014	Bond Future	132.99	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	132.99	Put		1,819.09000	1.81909		1,280.91000	1.28091	1,819.090		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Put		1,829.09000	1.82909		1,290.91000	1.29091	1,829.090		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Put		1,839.09000	1.83909		1,300.91000	1.30091	1,839.090		0.00	0	0.00
R212	On 31/01/2022	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/11/2013	Bond Future				8.77000	85.78365		8.77000	85.78365		16.09	0.00	0	0.00
R213	On 06/02/2014	Bond Future				9.04423	85.56558		9.06601	85.40290		17.68	0.00	0	19,947.00
R213	On 06/02/2014	Bond Future	8.29	Call		911.48000	0.91148		887.60000	0.88760	911.480		17.43	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put		6,846.65000	6.84665		6,985.45000	6.98545	6,846.650		17.43	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call		928.68000	0.92868		904.37000	0.90437	928.680		17.44	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put		6,781.17000	6.78117		6,919.54000	6.91954	6,781.170		17.44	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call		946.11000	0.94611		921.37000	0.92137	946.110		17.44	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put		6,716.03000	6.71603		6,853.97000	6.85397	6,716.030		17.44	0	0.00
R213	On 08/05/2014	Bond Future				9.14514	83.15461		9.16746	82.99086		17.63	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call		665.42000	0.66542		649.13000	0.64913	665.420		17.19	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put		12,902.98000	12.90298		13,050.44000	13.05044	12,902.980		17.19	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call		675.69000	0.67569		659.17000	0.65917	675.690		17.19	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put		12,823.55000	12.82355		12,970.78000	12.97078	12,823.550		17.19	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call		686.08000	0.68608		669.33000	0.66933	686.080		17.19	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put		12,744.36000	12.74436		12,891.36000	12.89136	12,744.360		17.19	0	0.00
R213	On 07/08/2014	Bond Future				9.24116	84.31624		9.26431	84.14934		17.40	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call		3,729.26000	3.72926		3,665.95000	3.66595	3,729.260		17.33	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put		6,702.45000	6.70245		6,806.04000	6.80604	6,702.450		17.33	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put		6,656.48000	6.65648		6,759.70000	6.75970	6,656.480		17.33	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call		3,759.30000	3.75930		3,695.62000	3.69562	3,759.300		17.33	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call		3,789.49000	3.78949		3,725.42000	3.72542	3,789.490		17.34	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put		6,610.75000	6.61075		6,713.58000	6.71358	6,610.750		17.34	0	0.00
R213	On 06/11/2014	Bond Future				9.34530	81.93948		9.36920	81.77028		17.40	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call		4,075.41000	4.07541		4,010.38000	4.01038	4,075.410		17.33	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put		7,776.92000	7.77692		7,881.09000	7.88109	7,776.920		17.33	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call		4,104.42000	4.10442		4,039.05000	4.03905	4,104.420		17.33	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put		7,730.32000	7.73032		7,834.15000	7.83415	7,730.320		17.33	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call		4,133.55000	4.13355		4,067.84000	4.06784	4,133.550		17.34	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put		7,683.93000	7.68393		7,787.42000	7.78742	7,683.930		17.34	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				9.07000	75.47422		9.07000	75.47422		19.65	0.00	0	0.00
R214	On 06/02/2014	Bond Future				9.32858	75.19173		9.36574	74.91389		20.90	0.00	0	2,927.00
R214	On 06/02/2014	Bond Future	8.99	Call		1,946.01000	1.94601		1,857.16000	1.85716	1,946.010		20.80	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put		4,562.85000	4.56285		4,751.84000	4.75184	4,562.850		20.80	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call		1,974.45000	1.97445		1,884.58000	1.88458	1,974.450		20.80	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put		4,511.73000	4.51173		4,699.70000	4.69970	4,511.730		20.80	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call		2,003.13000	2.00313		1,912.23000	1.91223	2,003.130		20.80	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put		4,461.00000	4.46100		4,647.94000	4.64794	4,461.000		20.80	0	0.00
R214	On 08/05/2014	Bond Future				9.42335	72.89685		9.46152	72.61631		20.88	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call		2,835.29000	2.83529		2,734.05000	2.73405	2,835.290		20.75	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put		6,154.90000	6.15490		6,334.20000	6.33420	6,154.900		20.75	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call		2,864.35000	2.86435		2,762.34000	2.76234	2,864.350		20.75	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put		6,104.48000	6.10448		6,283.01000	6.28301	6,104.480		20.75	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call		2,893.57000	2.89357		2,790.79000	2.79079	2,893.570		20.76	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put		6,054.35000	6.05435		6,232.11000	6.23211	6,054.350		20.76	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 28/02/2041		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	9.12500	97.82407		9.12500	97.82407			0.00	0	0.00
R248	On 06/02/2014		Bond Future	9.37578	97.57592		9.40785	97.26861			0.00	0	10,220.00
R248	On 06/02/2014	9.09	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	9.09	Put	2,820.81000	2.82081		3,128.12000	3.12812	2,820.810		0.00	0	0.00
R248	On 06/02/2014	9.10	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	9.10	Put	2,719.54000	2.71954		3,026.85000	3.02685	2,719.540		0.00	0	0.00
R248	On 06/02/2014	9.11	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	9.11	Put	2,618.46000	2.61846		2,925.77000	2.92577	2,618.460		0.00	0	0.00
R248	On 08/05/2014		Bond Future	9.47284	94.43874		9.50583	94.12845			0.00	0	0.00
R248	On 08/05/2014	9.04	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	9.04	Put	4,251.17000	4.25117		4,561.46000	4.56146	4,251.170		0.00	0	0.00
R248	On 08/05/2014	9.05	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	9.05	Put	4,149.04000	4.14904		4,459.33000	4.45933	4,149.040		0.00	0	0.00
R248	On 08/05/2014	9.06	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	9.06	Put	4,047.10000	4.04710		4,357.39000	4.35739	4,047.100		0.00	0	0.00
RAIN	On 13/12/2013		Foreign Exchange Future	20,395.73000	20,395.73000		20,368.54000	20,368.54000			0.00	0	0.00

**Total for Derivatives :** **2,093,690,071.93**    **207,235**    **2 363 781.00**

**i-Bonds**

AA02	On 28/03/2016		Spot Bond	0.00000	100.00000		0.00000	100.69552			0.00	0	0.00
AA03	On 11/05/2015		Spot Bond	6.81500	104.22389		6.81500	104.20460			0.00	0	0.00
AA04	On 22/03/2017		Spot Bond	0.00000	100.00000		0.00000	100.92890			0.00	0	0.00
AA05	On 22/03/2019		Spot Bond	8.42500	104.94319		8.42500	104.91927		65,378,000,000,000.00	7,760,000,000	3,580,000,000.00	
AB010	On 21/11/2022		Spot Bond	0.00000	100.00000		0.00000	99.76903			0.00	0	0.00
AB011	On 21/11/2023		Spot Bond	0.00000	100.00000		0.00000	99.86824			0.00	0	0.00
AB013	On 21/11/2018		Spot Bond	9.29000	95.94917		9.29000	95.92550		1,486,400,000,000.00	160,000,000	80,000,000.00	
AB06	On 27/03/2015		Spot Bond	7.16500	102.27766		7.16500	102.25778		5,588,700,000,000.00	780,000,000	390,000,000.00	
AB07	On 07/03/2014		Spot Bond	5.34500	102.71535		5.34500	102.70056		10,796,900,000,000.00	2,020,000,000	2,010,000,000.00	
AB08	On 03/05/2017		Spot Bond	0.00000	100.00000		0.00000	100.19267			0.00	0	0.00
AB09	On 03/05/2017		Spot Bond	8.55500	105.41642		8.55500	105.39204		8,555,000,000,000.00	1,000,000,000	810,000,000.00	
ABCPi2	On 20/09/2014		Spot Bond	0.86000	135.28682		0.86000	135.27063			0.00	0	0.00
ABCPi3	On 07/12/2023		Spot Bond	2.25000	131.53121		2.25000	266.75020			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.51348			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.22346			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.56182			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.04722			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.09466			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	101.12614			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.28121			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.52500	106.86238		7.52500	106.84057		5,568,500,000,000.00	740,000,000	370,000,000.00	
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.14099			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.59500	103.63679		6.59500	103.61822			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.67640			0.00	0	150,000,000.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.86069			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.70955			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.70368			0.00	0	300,000,000.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.76597			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.97510			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.12273			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.09223			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.24799			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.91958			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.39844			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.31000	129.47093		5.31000	129.44014			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.95000	125.41905		2.95000	125.39687			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.81000	116.50158		2.81000	116.48146			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.46000	100.23388		4.46000	100.21225			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.84500	101.67372		5.84500	102.69351			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS2A	On 13/07/2016	Spot Bond	10.95500	115.46877		10.95500	115.43530			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.96531			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.12206			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.18422			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.24399			0.00	0	0.00
ABLSI1	On 29/06/2019	Spot Bond	4.11000	111.62368		4.11000	111.60056			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	43.23231		100.00000	43.12643			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.99000	164.00682		1.99000	163.98213			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	155.72046		2.76000	155.69384			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.02000	168.46361		2.02000	168.43817			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.17500	165.99048		2.17500	165.96468			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.95125	72.48726		7.95125	72.46007			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.95125	72.48726		7.95125	72.46007			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	90.14000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.98830			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	91.20000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	90.14000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.60000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	86.98000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	86.53000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.64938			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.54238			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	86.12000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.13500	106.24107		6.13500	106.22353			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.49000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	87.48000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	89.83000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.93000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.82180			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.05500	113.14297		7.05500	113.12131			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.55050			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	82.48000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	85.25000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.75000	93.38731		2.75000	100.44915			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.78000	98.20602		2.78000	145.12017			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.77500	111.84659		2.77500	192.06739			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	84.19000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.62000	89.77577		9.62000	90.26331			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	92.42000			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	105.88607			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		9.77000	108.14687		9.77000	109.49871			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		9.71500	109.87345		9.71500	109.91692			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.90000	89.39351		8.90000	89.37213			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.15000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.98000			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		9.81000	108.60365		9.81000	109.19605			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	92.65000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.25500	107.41310		8.25500	107.38910			1,981,200,000,000.00	240,000,000	120,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.76500	102.41828		6.76500	102.39946			7,035,600,000,000.00	1,040,000,000	510,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.87500	100.43752		8.87500	100.41369			2,130,000,000,000.00	240,000,000	120,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.97000	93.19141		9.97000	93.16636			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.51500	105.41726		7.51500	105.39578			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.56000	129.84218		1.56000	129.82419			655,200,000,000.00	420,000,000	210,000,000.00
ABS12	On 07/12/2023	Spot Bond		2.06000	133.53020		2.06000	270.80561			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond		0.80000	123.99702		0.80000	126.74770			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		1.99500	124.44922		1.99500	126.93000			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	32.81266		100.00000	32.73317			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.21500	105.92460		11.21500	105.89268			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.85605			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.58325		100.00000	2.57692			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.85205			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.79549			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	15.39738		100.00000	15.35967			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.86006			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL047	On 22/10/2018	Spot Bond	11.00000	59.75376	11.00000	59.73668				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	9.85432	100.00000	9.83019				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.85129				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.87866				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	101.16049				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.28450				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.10517				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.14255				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.15899				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.24426				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.24426				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.25844				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.07529				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.25844				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.23007				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	85.70675				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.05427				0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.18040				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.94388				0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.03797				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.12018				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.15733				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.17226			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.14238			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.96312			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.07530			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.33000	104.62002		9.33000	104.59351			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.98565			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.20000	102.95619		7.20000	102.93620			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.25539			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.33909			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.06530			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	100.31710			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	79.11852			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	157.44188			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	157.46680			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.10513			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.93158			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.93158			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.31710			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.47652			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.06771			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.05873			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.19054			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.42624			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.18943			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.79980			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.93426			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.15190			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.52704			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.95184			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.10963			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.92872			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.91224			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.08588			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.10087			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.96618			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.94071			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.99015			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.08289			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.03051			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.97068			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.98715			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.55536		10.23000	101.52739			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.00345			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.97817			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.37447			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	111.44354			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.92494			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.36500	105.80704		9.36500	105.78058			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.07833			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL169		On 20/06/2017	Spot Bond	1.75000	110.03680	1.75000	110.14455			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.98566			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.98847			0.00	806,000,000	806,000,000.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.05582			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.09296			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.01866			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.08554			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.04839			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.13008			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.34418			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.10039			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.53756			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.08554			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.05208			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.11551			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.13494			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.97801			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.00048			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.13952			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.12712			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.21169			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.06326			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.19983			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.20428			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.21169			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.36777			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.15235			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.15235			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	115.51700			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	117.19464			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.98892			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.97851			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.90426			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.00677			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.01123			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.05582			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.99041			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.79214			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.79386			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.05364			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.27793			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.95684			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.82213		100.00000	6.80560			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.50713			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.68133			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.79743			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.48866			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.54342			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.61631			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.46776			0.00	0	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
AHF3A2	On 18/04/2016	Spot Bond		7.89000	97.63672		7.89000	97.61596			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.61962			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.73045			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.33500	102.46382		8.33500	102.44070			666,800,000,000.00	80,000,000	40,000,000.00
AIR02	On 30/04/2023	Spot Bond		9.41000	114.51460		9.41000	114.48567			10,351,000,000,000.00	1,100,000,000	550,000,000.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	61.68752		100.00000	61.53809			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.13500	109.80886		7.13500	109.78760			10,417,100,000,000.00	1,460,000,000	730,000,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	58.75427		100.00000	58.61193			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	12.11830		100.00000	12.09134			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		3.03000	150.01154		3.03000	149.98474			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.81000	101.47956		4.81000	129.52757			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.01320			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.05670			0.00	0	300,000,000.00
ANG07	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.55350			0.00	13,000,000,000	6,500,000,000.00
ANG08	On 10/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.54723			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.49761			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.08275			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.87120			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.83500	104.94915		8.83500	104.92422			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.49044			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.33313			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	90.03297		100.00000	89.81496			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.22148			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		7.08000	109.33741		7.08000	109.31652			0.00	0	6,150,000,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.91147			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.82410			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.57500		102.85438		6.57500	102.83611			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.70500		105.17536		8.70500	105.15074			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.17769			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.03034		104.40217		11.03034	103.33738			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.88916		102.29456		10.88916	101.96548			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.95785		102.14515		10.95785	101.87106			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.21392			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.02653		102.03447		11.02653	101.74218			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.07174		100.52450		12.07174	100.50085			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.24439			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.24439			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.24446			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.28034		100.85219		11.28034	101.02347			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.18532		103.15119		11.18532	101.77575			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.88916		102.29456		10.88916	101.96548			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.17229		102.23553		11.17229	101.87331			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.39672		95.54893		10.39672	101.24784			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.17740			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.16174			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.16174			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.09553			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.98973			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.49494		101.35017		10.49494	101.31320			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.48000		100.23313		11.48000	100.20231			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.42696			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	69.35042		10.22500	97.58471			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.98972			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.06169			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	77.42267		12.22500	101.12814			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.14369			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.23500	63.73854		11.23500	100.09222			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.10758			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.13768			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.13768			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.83531			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.09312			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.82370			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.15276			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.73201			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.98973			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.15276			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.03034	104.67818		14.03034	103.67142			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.37390	101.86791		15.37390	101.83897			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.27657	101.64738		14.27657	101.66486			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.52724			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.52724			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.52724			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.58689			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	11.45439		100.00000	11.43266			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD1U	On 30/06/2035	Spot Bond	100.00000		20.89605	100.00000	20.84544				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		19.01776	100.00000	18.97168				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.73936	100.00000	11.71092				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.73936	100.00000	11.71092				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.19344	100.00000	14.15906				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.29837	100.00000	12.26858				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		74.83915	100.00000	74.69439				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.43349				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.24481				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.27524				0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000		66.66667	100.00000	99.72678				0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000		94.55959	100.00000	94.31525				0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000		83.90805	100.00000	83.71560				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.96000		105.75296	1.96000	172.35041				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.33000		95.38634	8.33000	138.09124				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.33000		96.71884	8.33000	138.42929				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.71500		95.78095	8.71500	95.75851				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.13460				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.92652				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	101.29204				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.01461				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		81.23620	100.00000	81.05727				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.92500		98.02579	7.92500	98.00475			4,755,000,000,000.00	600,000,000	300,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.39717				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.43097			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.44071			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.47316			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.50559			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.59601			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	9.12692		100.00000	9.10481			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.25393			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.26809			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.27415			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.27617			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.30041			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.33267			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	8.92984		100.00000	8.90821			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	8.92984		100.00000	8.90821			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.01719			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.10562			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.12973			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.30500	102.87819		8.30500	102.85508			5,149,100,000,000.00	620,000,000	310,000,000.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.20204			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33043			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	6.38457		100.00000	6.36893			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	6.38457		100.00000	6.36893			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.92000	105.76769		5.92000	105.75093			828,800,000,000.00	140,000,000	4,677,600,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.31151			0.00	0	70,000,000.00
BIDC33	On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.78594			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC34	On 05/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.31357			0.00	140,000,000	70,000,000.00
BIDC35	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.67809			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.32754			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.57160			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.32591			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.40259			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.54198			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	102.12241			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	103.05825			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.07539			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	14.45832	100.00000	14.42330				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.39500	106.54177	6.39500	106.52325			127,900,000,000.00		20,000,000	10,000,000.00
CBL08	On 02/11/2016	Spot Bond	9.35500	112.53616	9.35500	112.50775			2,432,300,000,000.00		260,000,000	130,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.44109				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.75705				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.05500	103.44070	9.05500	103.41540			12,314,800,000,000.00		1,360,000,000	670,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.14500	102.79054	11.14500	102.75975			2,451,900,000,000.00		220,000,000	110,000,000.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.33500				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.39500	103.88460	11.39500	103.85331				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.16785				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.24500	100.49790	9.24500	100.47322			739,600,000,000.00		80,000,000	40,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	102.19183				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.83500	99.30904	11.83500	99.27800				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.18431				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	101.55300				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.13885			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.22500		92.18090		10.22500	92.15551			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.16000		119.51722		10.16000	119.48486			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.01000		115.25845		10.01000	115.22769			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.35000		114.33712		9.35000	114.30826		59,466,000,000,000.00	6,360,000,000	3,180,000,000.00	
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.88521			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.60500		102.46355		11.60500	102.43162			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.26337			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.81832			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.94123			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.58696			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.64556			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.80120			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.80342			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.79169			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.37461			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.37314			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.37314			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.99964			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		85.24472		100.00000	85.05359			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		85.24472		100.00000	85.05359			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		85.24472		100.00000	85.05359			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.10520			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		85.24472		100.00000	85.05359			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.42212			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.47484			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		103.73998		10.11000	103.71217			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.47484			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.70220			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	106.44736			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		100.62766		2.76000	114.02189			0.00	0	0.00
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		110.98376		3.14000	113.95068			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.71176		8.25000	101.68905			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	101.47484			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.47484			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		118.97189		3.10000	113.55279			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		118.82902		2.40000	113.41857			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.60387			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.51023			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.53820			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.54576			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.11500		101.70205		8.11500	101.67983			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.61280			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.60359			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.44784			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.45733			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN221		On 20/10/2016	Spot Bond	8.16500	101.83520		8.16500	101.81280			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.16500	101.83520		8.16500	101.81280			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	8.21500	104.99877		8.21500	104.97568			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.13511			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.26365			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.49064			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.49064			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	67.96241		100.17539	67.79570			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.59511			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.99985			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.15246			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.80893			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.79495			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	102.08240		9.35000	102.05706			935,000,000,000.00	100,000,000	50,000,000.00
CLN243		On 24/02/2019	Spot Bond	9.35000	102.08240		9.35000	102.05706			1,496,000,000,000.00	160,000,000	80,000,000.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.45444			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.45881			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	99.67135			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.03485			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.67808			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.86689			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.86689			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.86689			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.86689			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.86689			0.00	80,000,000	40,000,000.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.89088			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.93068			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.93068			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.93068			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.93068			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.93068			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.93734			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.16500	103.33029		9.16500	103.30471			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.33861			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.92964			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.98216			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.98216			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.25905			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.30705			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.68232			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.53095			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.04096			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.03353			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.05290			0.00	500,000,000	500,000,000.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.86014			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.76482			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.78258			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.04991			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	105.96104			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.26513			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.93174			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.84652			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.00379			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.17461			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.17461			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.17461			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.17461			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.01524			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.46916			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.38774			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.08372			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.07042			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.98245			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.07042			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.82151			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.22033			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.98272			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.98272			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.97523			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	118.79025			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.90213			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	119.12512			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	118.27718			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	118.81313			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	115.60027			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	115.73738			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	119.28378			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.90000	93.96320		10.90000	92.32330			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.42000	93.37634		11.42000	93.83603			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.92688			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.22948			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.39884			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.29250			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.37673		8.80500	100.33380			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.06326			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.40331			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	112.32953			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.11821			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.14047			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.22652			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.15235			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.65528			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.65528			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.65528			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.28465			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.87506			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.38913			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.92688			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.46570			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	102.49556			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.35039			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.32964			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.44416			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.93293			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.66140			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.91955			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.64758			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.66765			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.32602			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.05638			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.51417			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.54118			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.30961			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.72425			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		100.00000	6.30054		100.00000	6.07253		300,000,000,000,000.00	3,000,000,000	3,000,000,000.00	
CLN42	On 18/04/2028	Spot Bond		7.01000	37.01887		7.01000	37.63255			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	139.34247			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		8.71500	95.78095		8.71500	128.30088			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.33000	31.47056		8.33000	138.09124			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN89	On 02/03/2028	Spot Bond		8.33000	31.86625		8.33000	138.42929			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	86.50233			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	86.38692			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.71228			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.71228			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.15003			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.06632			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.08282			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.08554			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.39884			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.97553			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.66500	109.94854		8.66500	106.55376			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.70500	105.08885		8.70500	105.06438		12,012,900,000,000.00	1,380,000,000	690,000,000.00	
COJ05	On 05/06/2023	Spot Bond		10.13500	117.90359		10.13500	117.87174			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		8.01500	109.92055		8.01500	109.89695			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.72500	107.00389		9.72500	106.97582			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.21000	94.51489		10.21000	94.48904			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.06000	95.05787		11.06000	95.02977			0.00	0	50,000,000.00
COT03	On 05/06/2028	Spot Bond		11.06000	92.75334		11.06000	92.72606			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.42571			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.47591			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.35170			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.22671			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.78038			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.37775			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPV01	On 30/06/2029	Spot Bond		12.58500	90.15254		12.58500	93.33861			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	10.20603		100.00000	10.17382			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.27294			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.98000	98.14520		7.98000	97.18970			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.23733			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.88223			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	98.09626			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.07505			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.10653			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.16329			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.89500	125.12729		6.89500	125.10413		9,101,400,000,000.00	1,320,000,000	660,000,000.00	
DV22	On 07/02/2020	Spot Bond		8.30500	108.02550		8.30500	108.00162		66,606,100,000,000.00	8,020,000,000	4,900,000,000.00	
DV23	On 27/02/2023	Spot Bond		8.85000	109.32541		8.85000	109.29968		163,902,000,000,000.00	18,520,000,000	10,050,000,000.00	
E170	On 01/08/2020	Spot Bond		7.96000	132.23857		7.96000	132.21052		30,768,584,000,000.00	3,865,400,000	1,912,700,000.00	
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	106.00299			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.78007			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.92967			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	102.02901			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.64889			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	105.83294		0.10000	132.21503		400,000,000,000.00	4,000,000,000	2,000,000,000.00	
EL28	On 02/05/2028	Spot Bond		2.24000	113.65637		2.21000	114.05167		6,720,000,000,000.00	3,000,000,000	1,510,000,000.00	
EL29	On 19/11/2029	Spot Bond		2.26000	101.19825		2.26000	101.18235			0.00	0	72,100,000.00
EL30	On 29/07/2030	Spot Bond		2.33000	101.03557		2.33000	101.49682			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.62500	107.66688		9.62500	107.63937			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.47500	108.36391		9.47500	108.33620			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM03	On 04/05/2024	Spot Bond		10.11000	99.91622		10.11000	99.88900			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.76500	88.28880		10.76500	97.33745			12,918,000,000,000.00	1,200,000,000	1,200,000,000.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.91501			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.22962			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.34101			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.99968			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.10597			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	60.04701		100.00000	59.89995			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	98.39572		100.00000	98.13333			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond		100.00000	68.48767		100.00000	68.48766			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond		100.00000	97.33333		100.00000	97.07447			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond		100.00000	95.65561		100.00000	95.41221			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond		100.00000	90.44032		100.00000	90.22851			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond		100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	126.48658		3.00000	126.46419			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.07500	107.45751		11.07500	107.42605			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	105.87474			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.42443			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.75434			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.75500	83.81614		9.75500	96.97852			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.80166			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.92035			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.92731			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.92417			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.91874			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.91596			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.93320			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.93112			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.93018			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.92691			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.93084			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.92811			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.55500	103.61036		6.55500	103.59201		2,638,387,500,000.00	402,500,000	202,500,000.00	
ES18	On 20/04/2018	Spot Bond		7.55000	106.94998		7.55000	106.92821		124,785,645,000,000.00	16,527,900,000	21,959,000,000.00	
ES23	On 25/01/2023	Spot Bond		8.50500	112.44990		8.50500	112.42445		48,699,630,000,000.00	5,726,000,000	24,406,000,000.00	
ES26	On 02/04/2026	Spot Bond		8.92500	92.97514		8.92500	92.95284		133,697,392,500,000.00	14,980,100,000	49,640,100,000.00	
ES33	On 15/09/2033	Spot Bond		9.74000	81.73417		9.76000	81.56554		1,760,457,274,000,000.00	80,745,100,000	50,280,000,000.00	
ES42	On 25/04/2042	Spot Bond		10.01500	86.29151		10.01500	86.26835		170,255,000,000,000.00	17,000,000,000	48,500,000,000.00	
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.80402			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.50774			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.90399			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.28424			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.00368			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.68593			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.56794		100.00000	10.54233			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.28417		100.00000	10.25926			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.64012			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.71400			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.86165			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	102.00914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB03	On 15/09/2014	Spot Bond		7.01500	103.07588		7.01500	103.05624			11,785,200,000,000.00	1,680,000,000	840,000,000.00
FRB05	On 21/12/2018	Spot Bond		9.23500	100.46271		9.23500	100.43793			0.00	0	190,000,000.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.04143			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.04136			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.38652			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	102.58788			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.03500	108.48165		11.03500	108.44981			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.58520			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.09500	125.18588		2.09500	126.00644			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.09000	133.21212		2.09000	270.16033			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.46000	97.28621		2.46000	103.36509			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.76000	98.43909		2.76000	145.46467			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.66500	113.65299		2.66500	195.17001			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.32500	112.65443		7.32500	112.63205			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.04300	58.00199		8.04300	57.32071			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.49500	37.03442		9.49500	36.14591			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	35.78152		9.73000	34.88216			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	104.48040			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.38121			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	104.02631			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.54635			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.31130			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.31130			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.83781			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.26979			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.29958			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.54380			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.10526			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.22786			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	103.44855			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	99.89996		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	99.89996		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.51975			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.21169			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.49292			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.61840			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.14790			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	111.44528			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.79373			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.18945			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	99.91959		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.41310			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.69507			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.27395			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.36280			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.60808			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.48849			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.68033			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.78636			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.60366			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.55201			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.38499			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.35836			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.71864			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.69654			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.63611			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.72158			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.45155			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.52106		100.09221	13.48792			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.06622			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.34078			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.29332			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.46362			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.11466			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.16357			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.19787			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	101.21285			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.09474			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.12266			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.51508			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.05108			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.03468			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.10039			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.63762		13.22500	51.61916			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.02907			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.03055			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.58333			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.08405			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.70500	88.44360		3.70500	91.48442			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.13751			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.13751			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.77421			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.92688			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.31087			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.14290			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.06326			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.03502			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.17818			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.23690			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.05574			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.17606			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.36908			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.44120			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.60553			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.48739			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.20230			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.19490			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.47770			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.00807			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.33728			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.33500	119.81212		3.33500	115.16956			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.21878			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.23223			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.31500	109.75973		3.31500	115.33566			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.14000	99.04495		1.14000	120.35823			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.33500	106.79072		3.33500	115.16956			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.12000	104.63349		2.12000	121.72169			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.19000	103.61932		2.19000	125.19406			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.38403			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	97.41404			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.70729			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.73933			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.04535			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.20986			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	106.10950			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.43087			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.37416			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.15680			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.57908			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.15532			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	104.35657			0.00	0	0.00
FRC98		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	92.77883			0.00	0	0.00
FRC99		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	92.47857			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	8.99857		100.00000	8.97653			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD02U	On 01/06/2016	Spot Bond	100.00000		10.98986	100.00000	10.95517				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.26000		140.55566	4.26000	140.52580				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.68384				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.44776				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	102.91960				0.00	0	440,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	102.97663				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	104.41846				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	101.84006				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	100.73262				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.60000		127.94352	2.60000	259.47178				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.10000		133.10630	2.10000	269.94563				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.82000		125.74955	2.82000	255.02084				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.46500		102.90395	2.46500	122.65535				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.31471				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.99500		126.94903	1.99500	123.04890				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.47244				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.72243				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000	0.00000	100.18375				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.95994				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.95000		91.26410	2.95000	91.24807				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		14.82221	104.97509	14.78429				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		19.19200	101.07593	19.14454				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		10.71037	100.44759	10.68404				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.98633				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		17.48679	100.76967	17.44368				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.49500		101.26237		2.49500	101.24575			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	100.93370			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.62356			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.42000		96.47825		2.42000	103.77474			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.22453			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.45000		96.19254		2.45000	103.46734			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.65713			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.30000		131.00617		2.30000	336.63596			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.72287			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.11773			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.11066			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.10489			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.50564			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.35920			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.92249			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.69393			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.83500		103.78209		5.83500	103.76560			1,400,400,000,000.00	240,000,000	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.31500		104.54073		6.31500	104.52278			1,263,000,000,000.00	200,000,000	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.33500		103.00484		7.33500	102.98434			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.86500		103.48007		7.86500	103.45802			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.06500		109.79969		8.06500	109.77584			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.68000		101.47242		8.68000	101.44899			868,000,000,000.00	100,000,000	50,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.95500		105.40686		8.95500	100.00402			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX23	On 28/02/2023	Spot Bond		9.67000	90.00742		9.67000	89.98394			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.80000	110.95732		9.80000	110.92833			23,520,000,000,000.00	2,400,000,000	1,200,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.69500	92.86479		10.69500	92.83850			2,383,273,800,000,000.00	22,840,000,000	22,620,000,000.00
FRX45	On 14/04/2045	Spot Bond		10.69500	76.44465		10.69500	76.42277			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.83430			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.88069			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.91817			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.93314			0.00	0	150,000,000.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.97054			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.03040			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.07528			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.26961			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.05697			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.66028			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.05500	102.13165		9.05500	102.10681			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	100.21953			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	99.52071			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		100.00000	79.52070		100.00000	0.00000			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.90491			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.16761			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.16700			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.16517			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.16881			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.56524			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.73588			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.33104			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.33906			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.35454			0.00	100,000,000	100,000,000.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.37372			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.40033			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	101.21288			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.85680			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.54059			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.21841			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.86752			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.16444			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.75697			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.01640			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.44861			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.47695			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.12803			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.17514			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.23167			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.30735			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.19026			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.44448			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.70087		102.25682		7.70087	101.21600			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	100.46723			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.05392		102.27209		8.05392	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.49647			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.50459		102.29687		8.50459	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	100.53217			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	100.53197			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.61781			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.64203			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.10000		111.22433		8.10000	111.20033			1,576,260,000,000.00	194,600,000	3,064,600,000.00
HWAY23	On 07/12/2023	Spot Bond	1.87000		135.56628		1.87000	274.93629			0.00	0	8,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.85000		138.77397		1.85000	275.37553			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.66000		99.02027		9.66000	98.99489			386,400,000,000.00	40,000,000	120,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.68000		98.79137		9.68000	98.76600			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		37.02369		100.00000	36.85909			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		10.77620		100.00000	10.72829			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF03U	On 09/10/2014	Spot Bond	100.00000		46.72200	100.00000	46.37131				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		23.36100	100.00000	23.18565				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		11.68050	100.00000	11.59283				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.81000		110.26992	1.81000	110.25394			79,278,000,000,000.00	43,800,000,000	71,992,800,000.00	
I2038	On 31/01/2038	Spot Bond	2.35000		106.30473	2.35000	106.28777			11,750,000,000,000.00	5,000,000,000	87,455,000,000.00	
I2046	On 31/03/2046	Spot Bond	2.43000		103.29919	2.43000	103.28242			0.00	0	53,280,121,800.00	
I2050	On 31/12/2050	Spot Bond	2.39000		111.38654	2.39000	111.36864			11,758,800,000,000.00	4,920,000,000	19,538,100,000.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	91.75000			0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	7.21500		105.69882	7.21500	105.67813			0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	102.31333			0.00	0	0.00	
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.26630			0.00	0	0.00	
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.10351			0.00	0	0.00	
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.28879			0.00	0	0.00	
IBL20	On 15/03/2014	Spot Bond	6.72500		102.11723	6.72500	102.09883			0.00	0	0.00	
IBL21	On 15/03/2016	Spot Bond	7.71500		105.34682	7.71500	105.32479			0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	8.40500		107.31710	8.40500	107.29269			0.00	0	0.00	
IBL23	On 21/04/2014	Spot Bond	6.65500		101.32938	6.65500	101.31142			0.00	0	0.00	
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.40822			0.00	0	0.00	
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.93535			0.00	0	0.00	
IBL26	On 18/08/2014	Spot Bond	4.11000		111.92362	4.11000	111.90051			0.00	0	0.00	
IBL28	On 18/08/2016	Spot Bond	7.53500		103.78112	7.53500	103.76026			0.00	0	0.00	
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.16286			0.00	0	0.00	
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.17362			0.00	0	0.00	
IBL34	On 31/01/2017	Spot Bond	0.96000		105.58158	0.96000	126.12552			0.00	0	0.00	
IBL36	On 31/01/2022	Spot Bond	2.06500		105.94604	2.06500	126.28269			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.42580				0.00	1,500,000,000	1,500,000,000.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	102.56444				0.00	30,000,000	60,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.07500		103.54693	8.07500	103.52442				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.17428				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.98063				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000	0.00000	99.98383				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.66500		100.50515	8.66500	100.48186				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.19000		93.42597	9.19000	93.40316			551,400,000,000.00		60,000,000	30,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.21191				0.00	0	60,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.15500		85.42894	8.15500	97.88214				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.24000		99.94813	9.24000	101.85723				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.22887				0.00	0	100,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000	0.00000	100.23649				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.47500		100.00057	7.47500	101.52884				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.44500		99.33233	8.44500	101.03513				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00268	100.00000	0.00268				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.37831				0.00	0	200,000,000.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000	0.00000	100.39707				0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.87500		102.38060	8.87500	97.78935				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		100.36699	5.00000	100.35337				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		100.36699	5.00000	100.35337				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.44628	5.00000	101.43267				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.36699	5.00000	100.35337				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.68063	4.00000	100.66961				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.90130				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW002	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.82437			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.05937			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		108.44907		9.20000	108.42228			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.90350			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.90350			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.92042			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.49165		100.00000	8.47085			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.36018			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.13887			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.03266			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.21500		101.09098		9.21500	101.06582			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.29648			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	100.00000		53.26669		100.00000	52.86250			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.98295			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.31643			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		4.86167		100.00000	4.84649			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond	100.00000		93.11224		100.00000	92.87532			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond	100.00000		85.48009		100.00000	85.28037			0.00	0	0.00
INA347	On 19/11/2013	Spot Bond	5.25000		99.94250		5.25000	99.88506			0.00	0	0.00
INA348	On 26/11/2013	Spot Bond	5.25000		99.84203		5.25000	99.78471			0.00	0	0.00
INA349	On 03/12/2013	Spot Bond	5.25000		99.74176		5.25000	99.68456			0.00	0	0.00
INA350	On 10/12/2013	Spot Bond	5.35000		99.63490		5.35000	99.57673			0.00	0	0.00
INA402	On 07/01/2014	Spot Bond	5.35000		99.22914		5.35000	99.17144			0.00	0	0.00
INA403	On 14/01/2014	Spot Bond	5.45000		99.11206		5.45000	99.05343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA404	On 21/01/2014	Spot Bond	5.45000	99.00950		5.45000	98.95098			0.00	0	0.00
INA405	On 28/01/2014	Spot Bond	5.45000	98.90714		5.45000	98.84875			0.00	0	0.00
INA406	On 04/02/2014	Spot Bond	5.45000	98.80500		5.45000	98.74673			0.00	0	0.00
INA407	On 11/02/2014	Spot Bond	100.00000	80.57395	100.00000	80.39648			5,280,000,000,000,000.00	52,800,000,000	39,400,000,000.00	
IND346	On 12/11/2013	Spot Bond	5.25000	95.01188		5.25000	95.01188			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.24158			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.02960			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.03121			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.03034	103.44424		11.03034	102.70767			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.03034	101.31884		11.03034	101.31753			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.10110			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.71448			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.07744			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.75850		6.50000	100.74081			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.17461			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.78092			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.93839			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.93839			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.04560			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.14389			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	94.16265			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.19892			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.98851			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.03810			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.47760			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.50888			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.14643			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.31863			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.84751			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.06632			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.09363			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.06660			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.08280			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.82510			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.06021			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.45370			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000		98.92949	100.00000	98.66914				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.09553			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.79404			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond	100.00000		99.18478	100.00000	98.91599				0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond	100.00000		97.07447	100.00000	96.81698				0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond	100.00000		87.11217	100.00000	86.90476				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.48865			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.55504			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.56759			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.57599			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.22500	102.46447		8.22500	102.44178			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.04500	102.25078		6.04500	102.23423			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.30940			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.65500	104.90851		8.65500	104.88396		1,038,600,000,000.00	120,000,000	60,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.69195			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.65998			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.84157			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.12271			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.39500	107.34842		8.39500	107.32430			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	103.28653			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.49296			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.15500	97.88795		3.15500	116.67442			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.94000	94.32106		3.94000	126.67599			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.89961			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.70964			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.67201			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.31786			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.99650			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.81000	89.78932		3.81000	90.55538			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.81000	89.71447		3.81000	96.58228			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.41730			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	99.99991			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.93784			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.98295			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.73500	107.34713		11.73500	107.31332			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.33467			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.94000	93.32007		3.94000	126.67599			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.28957			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.44715			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA346	On 14/11/2013	Spot Bond		5.25000	97.44214		5.25000	99.95687			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond		5.25000	99.91377		5.25000	99.85637			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		5.25000	99.81336		5.25000	99.75608			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		5.25000	99.71315		5.25000	99.65598			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		5.35000	99.60581		5.35000	99.54767			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond		5.35000	99.20028		5.35000	99.14262			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond		5.45000	99.08274		5.45000	99.02414			0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond		5.45000	98.98023		5.45000	98.92175			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond		5.45000	98.87794		5.45000	98.81958			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond		5.45000	98.77586		5.45000	98.71762			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.03681			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.28889			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.31032			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.28903			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.70711			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.04928			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.24826			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.25296			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00436			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.24719			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.90511			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.85035			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.32180			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.56769			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.57189			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.58030			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.54245			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.44124			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.28885			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.03394			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.30337			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.10368			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000		80.00001	100.00000	80.00000				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		82.95455	100.00000	82.76644				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		94.22331	100.00000	93.98355				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		75.00000	100.00000	64.74912				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		66.84982	100.00000	66.72761				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.28160			0.00	400,000,000	200,000,000.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		39.24366	100.00000	39.14860				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.55680			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		16.53483	100.00000	16.49477				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.58756			0.00	0	0.00
JDG04U	On 14/11/2014	Spot Bond	100.00000		35.62272	100.00000	35.35534				0.00	0	20,000,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		51.05327	100.00000	50.89388				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.52937			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.29326			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.71000	138.81338		8.71000	138.78070			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.33644			0.00	0	100,000,000.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.07865			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.25268			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL02	On 13/08/2017	Spot Bond		8.65500	98.84481		8.65500	98.82205			3,462,000,000,000.00	400,000,000	200,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.80500	68.55239		8.80500	96.70397			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.34000	99.17731		9.34000	101.40323			373,600,000,000.00	40,000,000	270,000,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.71843			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.46500	103.13307		11.46500	103.10166			23,847,200,000,000.00	2,080,000,000	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.88683			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.11017			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.11809			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.12756			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.20489			0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.62866			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.18525			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.50859			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.93283			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond		100.00000	80.21978		100.00000	80.04386			2,370,000,000,000,000.00	23,700,000,000	23,700,000,000.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	71.28906		100.00000	71.15010			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	36.56224		100.00000	36.28874			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	35.62272		100.00000	35.35534			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.09463			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.56500			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.55480			0.00	0	1,500,000,000.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.65032			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.49485			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.22940			0.00	500,000,000	250,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.95176			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.05692			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.68945			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.14561			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.99533			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.08386			0.00	140,000,000	70,000,000.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.03731			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.04125			0.00	10,000,000,000	5,000,000,000.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.30825			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	84.59332	100.00000	84.40106				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	99.45946	100.00000	99.19137			10,000,000,000,000.00		100,000,000	50,000,000.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	88.03318	100.00000	87.82652				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	60.34222	100.00000	60.19444				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	37.64025	100.00000	37.54907				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	15.32205	100.00000	15.28453				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	37.40735	100.00000	37.31574				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.58500	102.64906	8.58500	102.62536			2,918,900,000,000.00		340,000,000	370,000,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.22085			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.03516			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.12798			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.63616			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.64111			0.00	40,000,000	20,000,000.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.66585			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	102.44500			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	102.56903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB3	On 05/10/2016	Spot Bond		7.89000	102.72956		7.89000	102.70773			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.65500	106.14944		8.65500	106.12500			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.55000	106.15671		9.55000	106.12979			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.33500	107.92199		5.33500	107.90645		12,377,200,000,000.00	2,320,000,000	1,160,000,000.00	
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.92563			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.96307			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.54000	104.62101		9.54000	104.69618			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.26500	103.49813		7.26500	103.47772		80,436,627,000,000.00	11,071,800,000	11,233,200,000.00	
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.41775			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.81500	103.93571		8.81500	103.91122			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.35543			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.51500	103.79798		8.51500	103.77434		2,895,100,000,000.00	340,000,000	170,000,000.00	
MTN02	On 13/07/2014	Spot Bond		6.46500	105.81424		6.46500	105.79594		2,456,700,000,000.00	380,000,000	4,331,265,700.00	
MTN02U	On 13/01/2014	Spot Bond		100.00000	86.08491		100.00000	85.88235			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.31500	106.30453		7.31500	106.28378		42,427,000,000,000.00	5,800,000,000	1,450,000,000.00	
MTN04	On 13/07/2017	Spot Bond		8.46000	108.58230		8.46000	108.55785		1,184,400,000,000.00	140,000,000	70,000,000.00	
MTN04U	On 27/01/2014	Spot Bond		100.00000	83.33333		100.00000	83.14351			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	5.77691		100.89771	5.76280			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	5.85519		100.61875	5.84093			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.99997			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00006			0.00	0	900,000,000.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00003			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.99999			0.00	400,000,000	100,000,000.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.99983			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00005			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.24237	100.00000	0.24179				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.24237	100.00000	0.24179				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.06000	95.05602	9.06000	95.03313				0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.16500	100.12043	7.16500	101.47339				0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.61553				0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.73005				0.00	3,500,000,000	3,500,000,000.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.56954				0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	103.09547				0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.75086				0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.74258				0.00	120,000,000	30,000,000.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.32175				0.00	400,000,000	1,800,000,000.00
NBK2A		On 15/09/2015	Spot Bond	6.91500	107.91168	6.91500	107.89142			10,095,900,000,000.00	1,460,000,000	820,000,000.00	
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.52510				0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.50500	115.10257	8.50500	115.07608			510,300,000,000.00	60,000,000	30,000,000.00	
NBK4		On 28/10/2024	Spot Bond	10.88500	32.25612	10.88500	32.24699			3,265,500,000,000.00	300,000,000	150,000,000.00	
NBK6A		On 19/04/2015	Spot Bond	7.46500	103.65104	7.46500	103.63017			14,183,500,000,000.00	1,900,000,000	950,000,000.00	
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.45096				0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.47679				0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.51500	101.84985	6.51500	101.83208				0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.04113				0.00	0	0.00
NBK9A		On 23/03/2016	Spot Bond	7.66500	104.94005	7.66500	104.91825			153,300,000,000.00	20,000,000	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.91044			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	101.56815			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.91542			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.74625			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.58776			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.40157			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	86.21475			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.32171			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	100.36770			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.40281			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.29528			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.63060			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	82.32514			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.25598			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.12396			0.00	780,000,000	780,000,000.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.71549			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.98176			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.01169			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.95182			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.68408			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.91512			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.90410			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.90336			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.16500		105.67147		8.16500	105.64811		53,889,000,000,000.00	6,600,000,000	3,300,000,000.00	
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.43614			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.59500		103.10658		5.59500	103.09098		335,700,000,000.00	60,000,000	30,000,000.00	
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.58558			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.90500		118.93780		11.90500	111.38961			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	109.39644			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.68226			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.11000		161.78645		2.11000	161.76164			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.59000		106.68056		8.59000	106.65619			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.00889			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.42687			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.42687			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.22000		108.31203		9.22000	108.28520			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.47326			0.00	450,000,000	100,000,000.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.67667			0.00	400,000,000	100,000,000.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.39522			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.38135			0.00	320,000,000	80,000,000.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.43885			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.42000		108.32292		9.42000	109.48956			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.49636			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.43889			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.47332			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C10		On 22/05/2020	Spot Bond	9.62000	108.33412		9.62000	108.30614			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.58830			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.51935			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.49630			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.93269			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.79258			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.54227			0.00	0	0.00
NRA014		On 30/04/2014	Spot Bond	6.66500	102.51749		6.66500	102.49932			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	8.32500	121.50779		8.32500	121.48071			5,328,000,000,000.00	640,000,000	820,000,000.00
NRA022		On 31/10/2022	Spot Bond	8.80500	121.54246		8.80500	121.51353			8,100,600,000,000.00	920,000,000	760,000,000.00
NRA023		On 31/05/2023	Spot Bond	2.00500	169.34574		2.00500	169.32025			0.00	0	8,400,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.39000	128.40919		9.39000	128.37699			5,821,800,000,000.00	620,000,000	310,000,000.00
NTC10		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.49070			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.47757			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.25261			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.24410			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.05117			0.00	0	0.00
NTC16		On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.96145			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.66734			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	102.15547			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	18.56797		100.00000	18.52299			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	27.50324		100.00000	27.43662			0.00	0	0.00
OML01		On 27/10/2015	Spot Bond	6.44500	104.92237		6.44500	104.90409			128,900,000,000.00	20,000,000	0.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	8.90821		100.00000	8.88663			0.00	0	0.00
PBET01		On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	94.20000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PCF03	On 06/04/2015	Spot Bond	100.00000		42.46265	100.00000	42.35979				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.35399				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.99979				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	102.16808				0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.22272				0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond	100.00000		84.69367	100.00000	84.50753			375,000,000,000,000.00	3,750,000,000	40,000,000,000.00	
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.91835				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.39245				0.00	400,000,000	100,000,000.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.96618				0.00	200,000,000	50,000,000.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.94859				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.05728				0.00	0	1,800,000,000.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.00614				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.96937				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.11834				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.05407				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.00774				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.18580				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.10996				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.05248				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.28478				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.29395				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.29808				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.30725				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.34663				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.35578			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.98308			0.00	0	1,600,000,000.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.27260			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.21500		108.06778		6.21500	108.04952			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.21500		95.80967		5.21500	95.79604			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.13000		38.13145		8.13000	38.12314			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.23500		114.64451		6.21500	114.66208		3,743,721,101,500,000.00	08,134,900,000	08,586,195,100.00	
R158	On 15/09/2015	Spot Bond	6.21500		114.68147		6.21500	114.66208			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.11500		89.55496		6.11500	89.54006			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.21500		120.90251		6.21500	120.88207			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.04500		84.48232		6.04500	84.46842			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.31500		121.43834		8.31000	121.45547		9,701,115,316,000,000.00	69,346,400,000	00,707,999,700.00	
R187P	On 21/12/2026	Spot Bond	8.05000		35.56705		8.05000	35.55938			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.97000		33.22630		7.97000	33.21921			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.65000		279.85464		1.60000	280.93865		98,779,461,000,000.00	59,866,340,000	38,417,260,000.00	
R201	On 21/12/2014	Spot Bond	4.82000		107.66181		4.84500	107.62045		804,168,800,000,000.00	66,840,000,000	75,970,000,000.00	
R202	On 07/12/2033	Spot Bond	2.22000		208.40825		2.17500	209.77184		431,675,581,200,000.00	94,448,460,000	69,516,631,100.00	
R2023	On 28/02/2023	Spot Bond	8.04000		99.73577		8.01000	99.90579		6,185,455,812,000,000.00	69,335,300,000	23,937,787,800.00	
R203	On 15/09/2017	Spot Bond	7.01000		105.47850		6.95500	105.64545		0,985,198,554,000,000.00	67,075,400,000	32,876,100,000.00	
R2030	On 31/01/2030	Spot Bond	8.99500		94.32051		8.99500	93.87779		1,399,622,000,000,000.00	55,600,000,000	79,800,000,000.00	
R2037	On 31/01/2037	Spot Bond	9.23000		95.51321		9.23000	95.48979		4,042,763,075,000,000.00	38,002,500,000	61,374,500,000.00	
R204	On 21/12/2018	Spot Bond	7.28500		106.20185		7.23500	106.39516		2,008,929,429,811,500.00	48,446,043,900	47,158,661,100.00	
R2048	On 28/02/2048	Spot Bond	9.31000		96.06329		9.31000	96.03915		4,456,117,918,000,000.00	78,637,800,000	57,193,000,000.00	
R206	On 15/01/2014	Spot Bond	5.21000		102.85444		5.23500	102.83555		1,297,290,000,000,000.00	49,000,000,000	59,113,078,700.00	
R207	On 15/01/2020	Spot Bond	7.56500		100.87868		7.54000	100.97877		1,573,189,368,400,000.00	29,833,360,000	25,752,187,700.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Spot Bond		7.75000	95.30327		7.72500	95.41721			0,434,941,432,450,000.00	46,444,055,800	95,910,730,100.00
R209	On 31/03/2036	Spot Bond		9.09000	73.80914		9.11000	73.64245			6,142,024,727,000,000.00	75,800,300,000	54,756,521,600.00
R210	On 31/03/2028	Spot Bond		2.07000	157.97595		2.04000	158.52230			14,076,000,000,000.00	6,800,000,000	26,764,230,000.00
R211	On 31/01/2017	Spot Bond		0.26000	128.88792		0.26000	128.87463			9,516,000,000,000.00	36,600,000,000	29,820,000,000.00
R212	On 31/01/2022	Spot Bond		1.55000	131.15255		1.49500	131.66504			278,143,160,000,000.00	79,447,200,000	91,301,107,100.00
R213	On 28/02/2031	Spot Bond		8.94500	84.49603		8.96500	84.32348			8,434,945,366,000,000.00	42,978,800,000	88,931,400,000.00
R214	On 28/02/2041	Spot Bond		9.27000	73.98555		9.27000	73.96704			3,920,581,943,000,000.00	01,680,900,000	89,861,600,000.00
R225C	On 15/03/2014	Spot Bond		4.70500	98.47671		4.70500	98.46421			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		4.81500	96.12104		4.81500	96.10840			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.27500	92.10258		6.27500	92.08687			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.11500	89.55496		6.11500	89.54006			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.03500	87.05550		6.03500	87.04120			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.04500	84.48232		6.04500	84.46842			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		4.88000	99.52099		4.88000	99.50775			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		4.90000	97.14492		4.90000	97.13208			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		4.85000	94.87264		4.85000	94.86022			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.18500	90.72286		6.18500	90.70776			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.05500	88.23465		6.05500	88.22028			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.03500	85.68506		6.03500	85.67114			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.09500	83.02531		6.09500	83.01169			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.93000	78.25923		6.93000	78.24467			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.98000	75.48872		6.98000	75.47457			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.24000	72.10570		7.24000	72.09169			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.22000	69.65518		7.22000	69.64168			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.20000	67.30094		7.20000	67.28793			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond		7.19000	65.00054		7.19000	64.98800			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.50000	61.51902		7.50000	61.50665			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.48000	59.37664		7.48000	59.36473			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.64500	56.54873		7.64500	56.53714			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.61500	54.59436		7.61500	54.58321			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.58500	52.72278		7.58500	52.71205			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.55500	50.93009		7.55500	50.91978			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.51500	49.25816		7.51500	49.24823			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.47500	47.65951		7.47500	47.64995			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.25000	42.45133		8.25000	42.44195			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.21000	40.94379		8.21000	40.93479			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.17000	39.50499		8.17000	39.49635			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.13000	38.13145		8.13000	38.12314			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.09000	36.81984		8.09000	36.81186			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.05000	35.56705		8.05000	35.55938			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.01000	34.37013		8.01000	34.36276			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.97000	33.22630		7.97000	33.21921			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.59503			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.72311			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.72150			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.73977			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.62874			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.65953		100.00000	12.62887			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.71128		100.00000	3.70229			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.16617			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.07757			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.22967			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.80570			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.18191			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.46214			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.81441			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.01005			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.49223			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.55462			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.64449			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.16203			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.33708			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.20193			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.64531			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.54597			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.43416			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.30350			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	103.00499			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.28789			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.41957			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.37375			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.37375			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.32816			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.49049			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.71448			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.48285			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	105.85343		12.35000	105.81897			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.43602			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	11.84550		100.00000	11.77476			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.31624			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.91815			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.98418			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.61481			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.63565			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	97.35450		100.00000	97.09763			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.78690			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.73638		100.00000	1.73213			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	9.44216		100.00000	9.41928			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	13.91908		100.00000	13.88536			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	11.94180		100.00000	11.92717			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.82915			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	100.60895			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		9.02500	105.70902		9.02500	105.68339		15,162,000,000,000.00	1,680,000,000	820,000,000.00	
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	98.30191			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.51500	113.93569		7.51500	108.51368		45,090,000,000,000.00	6,000,000,000	3,210,000,000.00	
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.78762			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		9.00500	106.57875		9.00500	106.55311		54,030,000,000,000.00	6,000,000,000	1,500,000,000.00	
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	100.42686			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.16991			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	100.29656			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.42683			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.41858			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.46500	107.64124		7.46500	107.61980		16,721,600,000,000.00	2,240,000,000	1,120,000,000.00	
SBK9	On 10/04/2018	Spot Bond		8.83500	99.25822		8.83500	99.23466		7,774,800,000,000.00	880,000,000	430,000,000.00	
SBK111	On 09/04/2014	Spot Bond		1.86000	131.54554		1.86000	131.52447			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond		7.67500	112.02541		7.67500	112.00212			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.53500	112.27644		7.53500	112.25351			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.46500	112.40225		7.46500	112.37950			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.35500	101.03307		8.35500	101.01022			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.61000	112.14187		7.61000	112.11874			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.57500	112.20464		7.57500	112.18161			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.04926			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.91132			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.18604			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.79902			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.00500	104.22579		8.00500	104.20320		1,440,900,000,000.00	180,000,000	90,000,000.00	
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.11998			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.79615			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.94559			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.98102			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.37500	108.32216		9.37500	108.29505			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.96000	100.63550		9.96000	100.60893			0.00	0	110,000,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	99.98075			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.26184			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.11724			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	99.80545			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.72500	100.41296		8.72500	100.38966		2,792,000,000,000.00	320,000,000	160,000,000.00	
SBS3	On 25/05/2026	Spot Bond		9.01000	97.86302		9.01000	97.83959			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.42500	99.71155		9.42500	95.38876		565,500,000,000.00	60,000,000	30,000,000.00	
SBS9	On 07/07/2016	Spot Bond		7.39500	113.55215		7.39500	113.52975		887,400,000,000.00	120,000,000	60,000,000.00	
SBSI11	On 07/12/2023	Spot Bond		2.13000	132.78946		2.13000	269.30285			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		0.96000	105.58158		0.96000	126.12552		480,000,000,000.00	500,000,000	250,000,000.00	
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	106.87000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	6.38457		100.00000	6.36893			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	154.86620		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.53000	110.50084		1.53000	123.93831			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	100.75850		6.50000	100.74081			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.17504			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.84241			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.27981			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		9.05500	102.38143		9.05500	102.35666		181,100,000,000.00	20,000,000	10,000,000.00	
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.94807			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.64588			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.94796			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.85385			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.25979			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.51500		107.57994		7.51500	107.55838			12,625,200,000,000.00	1,680,000,000	840,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.83500		107.82729		8.83500	101.61301			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.35500		101.03307		8.35500	101.01022			31,080,600,000,000.00	3,720,000,000	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.59031			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.52521			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.65552			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.53691			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.26101			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.05500		107.31779		8.05500	107.29464			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.75540			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.72591			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.52623			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.40500		94.27958		9.40500	94.25577			46,272,600,000,000.00	4,920,000,000	2,460,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.43146			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.97727			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.38124			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.33300		87.28773		9.33300	87.26586			4,479,840,000,000.00	480,000,000	240,000,000.00
SSN005	On 31/03/2021	Spot Bond	9.39500		86.99133		9.39500	86.96939			4,509,600,000,000.00	480,000,000	240,000,000.00
SSN006	On 21/12/2014	Spot Bond	6.09000		106.28921		6.09000	106.27179			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.80000		95.14948		8.80000	95.12722			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.09896			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.13500		101.74402		8.13500	101.72160			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.11500		113.03416		7.11500	113.01234			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN011	On 31/01/2025	Spot Bond		2.56000	101.97693		2.56000	102.34894			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.18500	101.37757		8.18500	102.41923			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.99812			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	102.01481			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.50260			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.73000	109.19717		9.73000	109.80263			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.25386			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.26075			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.03701			0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.94195			0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.94192			0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.92729			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.88394			0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.82553			0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.78204			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.63664			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.50555			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.00967			0.00	0	0.00
SY1027	On 20/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.91284			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.90675			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.90782			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.80579			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond		100.00000	80.57395		100.00000	80.39648		1,070,000,000,000,000.00	10,700,000,000	41,900,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1032	On 14/02/2014	Spot Bond	100.00000		80.04386	100.00000	79.86871				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.67500		111.66194	6.67500	111.64181				3,471,000,000,000.00	520,000,000	260,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.91000		101.77022	8.91000	101.74584				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		66.11306	100.00000	65.96754				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		56.84089	100.00000	56.70319				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		21.34926	100.00000	21.29753				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.44500		101.77855	6.44500	101.76097				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.44116				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.15881				0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.82757				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.93839				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.26177				0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000	0.00000	98.56612				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.27530				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.46500		105.55265	7.46500	105.53163				0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.11065				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.93964				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.46848				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.48292				0.00	160,000,000	40,000,000.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.53618	7.83000	102.51477				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.46053				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.47859				0.00	600,000,000	150,000,000.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.30262				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.46053				0.00	161,195,200	40,298,800.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.47859			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		77.22453		7.16000	102.18103			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.51394			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.51106			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.58014			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.57081			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.85129			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.81937			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.45981			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.48292			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		98.13181		8.73000	102.66405			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.16568			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.17345			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.70500		99.96706		8.70500	98.54568			4,526,600,000,000.00	520,000,000	260,000,000.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.51538			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.18414			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.57871			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.20948			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.80162			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.29418			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.48871			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.17919		101.06155	6.16408			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.45764			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	104.63860			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.52259			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.55138			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.85412			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.46751			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.47775			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.48506			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.47775			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.48506			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.48871			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.47336			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.48506			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.52525			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.52525			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.52525			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.58364			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.59822			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.57999			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.87066			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.88875			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.88152			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.82611			0.00	0	70,000,000.00
TL15	On 29/04/2015	Spot Bond	8.06500		105.70758		8.06500	105.68462			806,500,000,000.00	100,000,000	50,000,000.00
TL20	On 22/02/2020	Spot Bond	7.71500		96.04701		7.71500	96.00192			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.87500		104.66306		7.87500	104.64073			66,531,150,000,000.00	8,448,400,000	6,058,400,000.00
TN20	On 17/09/2020	Spot Bond	8.87500		109.88411		8.87500	109.85776			277,582,487,500,000.00	31,276,900,000	15,336,900,000.00
TN23	On 06/11/2023	Spot Bond	9.16000		110.83948		9.16000	110.81206			183,957,532,000,000.00	20,082,700,000	9,872,700,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN25	On 19/08/2025	Spot Bond	9.46000	102.52461		9.46000	102.49886			260,302,306,000,000.00	27,516,100,000	14,200,000,000.00
TN27	On 14/11/2027	Spot Bond	9.46000	95.72773		9.46000	95.70329			131,841,182,000,000.00	13,936,700,000	7,082,700,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.85618			0.00	400,000,000	100,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.86549			0.00	400,000,000	1,600,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.16544			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.98298			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.98255			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.98240			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.97978			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.97462			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.63512			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.66098			0.00	800,000,000	200,000,000.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.67647			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.58592		10.00000	100.38803			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.59621		9.75000	100.37835			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.60769		100.00000	10.38060			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.76001			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.73689			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.63362			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.38894			0.00	0	2,500,000,000.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.13143			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.36576			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.17026			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.13178			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.90879			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	94.90215			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.49984			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		100.00000	50.19026		100.00000	100.00000			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.35177			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.32485			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.51608			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.45710			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.42761			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.30965			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.04424			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.57106			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.49276			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.36437			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.42920			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.12500	110.41695		9.12500	110.38974			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.79244			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.48346			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.84640			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.29500	104.55323		9.29500	104.52700			2,602,600,000,000.00	280,000,000	140,000,000.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.70659			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.74400			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.10590			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.10966			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.10990			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.79345			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.81800			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.57500	119.39148		6.57500	119.37049		126,897,500,000,000.00	19,300,000,000	9,790,000,000.00	
WS05	On 01/08/2018	Spot Bond	0.74000	241.30729		0.74000	241.27930		6,586,000,000,000.00	8,900,000,000	4,810,000,000.00	
WSP1	On 28/05/2015	Spot Bond	6.51500	107.75291		6.51500	107.73413			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.46000	108.88596		7.46000	108.86429		126,820,000,000,000.00	17,000,000,000	8,850,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.79000	109.53413		7.79000	109.51138			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.16500	108.34103		8.16500	108.31747			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.26500	108.23830		8.26500	108.21448		24,795,000,000,000.00	3,000,000,000	1,580,000,000.00	
Z009	On 30/11/2013	Spot Bond	4.88000	99.79985		4.88000	99.78654			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.16500	90.60433		6.16500	90.58938			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.87000	98.21776		4.87000	98.20490			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.88000	97.03157		4.88000	97.01885			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.09500	89.08084		6.09500	89.06614			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.86000	95.12521		4.86000	95.11279			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.16500	90.58938		6.16500	90.57443			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.18000	66.08135		7.18000	66.06848			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	26.26535		100.00000	26.21552			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	13.90258		100.00000	13.87620			0.00	0	0.00

**Total for j-Bonds :** 1.72e+017 6,009,154,900 07 831 076 300.00

**Grand Total:** 1.72e+017 6,009,362,135 07 833 440 081.00