



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 21/11/2013

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	10.17170	10.17170		10.10610	10.10610		12.01	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,871.70000	1.87170	1,806.10000	1.80610	18.49	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	18.49	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	741.74340	0.74174	676.16940	0.67617	18.47	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	0.04340	0.00004	0.06940	0.00007	18.47	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	0.04780	0.00005	0.07710	0.00008	18.37	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	731.74780	0.73175	666.17710	0.66618	18.37	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	721.75260	0.72175	656.18560	0.65619	18.27	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	0.05260	0.00005	0.08560	0.00009	18.27	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	621.83830	0.62184	556.34680	0.55635	17.24	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	0.13830	0.00014	0.24680	0.00025	17.24	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	0.64440	0.00064	1.41370	0.00141	15.79	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	472.34440	0.47234	407.51370	0.40751	15.79	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	10.10	Call	106.53850	0.10654	71.30930	0.07131	12.43	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.10	Put	34.83850	0.03484	65.20930	0.06521	12.43	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.41	Call	11.20280	0.01120	9.60720	0.00961	15.08	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.41	Put	249.50280	0.24950	313.50720	0.31351	15.08	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	0.97910	0.00098	1.01790	0.00102	18.90	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	579.27910	0.57928	644.91790	0.64492	18.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.19490	10.19490	10.12850	10.12850	13.02	460,350,709.50	45,155	552,634.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,794.90000	2.79490	2,728.50260	2.72850	22.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.00000	0.00000	0.00260	0.00000	22.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.00060	0.00000	0.00250	0.00000	22.56	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,194.90060	2.19490	2,128.50250	2.12850	22.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,444.95240	1.44495	1,378.56300	1.37856	18.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	0.05240	0.00005	0.06300	0.00006	18.78	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,295.01220	1.29501	1,228.63880	1.22864	17.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	0.11220	0.00011	0.13880	0.00014	17.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	0.12950	0.00013	0.16100	0.00016	17.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,267.12950	1.26713	1,200.76100	1.20076	17.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,217.16750	1.21717	1,150.81020	1.15081	17.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	0.16750	0.00017	0.21020	0.00021	17.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,195.08780	1.19509	1,128.73660	1.12874	17.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	0.18780	0.00019	0.23660	0.00024	17.24	0.00	0	0.00

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	Put	0.21700	0.00022	0.27490	0.00027	0.217	17.07	0.00	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future		9.03	Call	1,167.21700	1.16722	1,100.87490	1.10087	1,167.217	17.07	0.00	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future		9.10	Call	1,095.21610	1.09522	1,028.90550	1.02891	1,095.216	16.63	0.00	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future		9.10	Put	0.31610	0.00032	0.40550	0.00041	0.316	16.63	0.00	0	12,600.00
\$ / R	On	13/12/2013			Foreign Exchange Future		9.20	Call	995.43510	0.99544	929.18560	0.92919	995.435	16.01	0.00	0	100.00
\$ / R	On	13/12/2013			Foreign Exchange Future		9.20	Put	0.53510	0.00054	0.68560	0.00069	0.535	16.01	0.00	0	30,750.00
\$ / R	On	13/12/2013			Foreign Exchange Future		9.40	Put	1.45290	0.00145	1.93660	0.00194	1.453	14.64	0.00	0	5,000.00
\$ / R	On	13/12/2013			Foreign Exchange Future		9.40	Call	796.35290	0.79635	730.43660	0.73044	796.353	14.64	0.00	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future		9.50	Call	697.32960	0.69733	631.79690	0.63180	697.330	13.95	0.00	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future		9.50	Put	2.42960	0.00243	3.29690	0.00330	2.430	13.95	0.00	0	34,850.00
\$ / R	On	13/12/2013			Foreign Exchange Future		9.55	Call	648.05250	0.64805	582.81290	0.58281	648.053	13.61	0.00	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future		9.55	Put	3.15250	0.00315	4.31290	0.00431	3.153	13.61	0.00	0	100.00
\$ / R	On	13/12/2013			Foreign Exchange Future		9.59	Put	3.88850	0.00389	5.35240	0.00535	3.889	13.34	0.00	0	20,000.00
\$ / R	On	13/12/2013			Foreign Exchange Future		9.59	Call	608.78850	0.60879	543.85240	0.54385	608.788	13.34	0.00	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future		9.60	Call	598.99870	0.59900	534.15000	0.53415	598.999	13.27	0.00	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future		9.60	Put	4.09870	0.00410	5.65000	0.00565	4.099	13.27	0.00	0	24,700.00
\$ / R	On	13/12/2013			Foreign Exchange Future		9.69	Call	511.50270	0.51150	448.87460	0.44887	511.503	12.65	0.00	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future		9.69	Put	6.60270	0.00660	10.37460	0.01037	6.603	12.65	0.00	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future		9.70	Put	6.96390	0.00696	11.24500	0.01125	6.964	12.58	0.00	0	400.00
\$ / R	On	13/12/2013			Foreign Exchange Future		9.70	Call	501.86390	0.50186	439.74500	0.43974	501.864	12.58	0.00	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future		9.74	Call	464.50800	0.46451	403.82900	0.40383	464.508	12.62	0.00	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future		9.74	Put	9.60800	0.00961	15.32900	0.01533	9.608	12.62	0.00	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future		9.75	Call	455.28590	0.45529	395.01290	0.39501	455.286	12.63	0.00	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future		9.75	Put	10.38590	0.01039	16.51290	0.01651	10.386	12.63	0.00	0	5,000.00
\$ / R	On	13/12/2013			Foreign Exchange Future		9.80	Put	15.08620	0.01509	23.54180	0.02354	15.086	12.67	0.00	0	21,500.00
\$ / R	On	13/12/2013			Foreign Exchange Future		9.80	Call	409.98620	0.40999	352.04180	0.35204	409.986	12.67	0.00	0	500.00
\$ / R	On	13/12/2013			Foreign Exchange Future		9.85	Call	366.25960	0.36626	311.15000	0.31115	366.260	12.72	0.00	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future		9.85	Put	21.35960	0.02136	32.65000	0.03265	21.360	12.72	0.00	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future		9.90	Call	324.41610	0.32442	272.63670	0.27264	324.416	12.76	0.00	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future		9.90	Put	29.51610	0.02952	44.13670	0.04414	29.516	12.76	0.00	0	4,200.00
\$ / R	On	13/12/2013			Foreign Exchange Future		9.96	Put	42.21840	0.04222	61.41930	0.06142	42.218	12.81	0.00	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future		9.96	Call	277.11840	0.27712	229.91930	0.22992	277.118	12.81	0.00	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future		10.00	Call	247.57750	0.24758	203.72370	0.20372	247.578	12.85	0.00	0	26,200.00
\$ / R	On	13/12/2013			Foreign Exchange Future		10.00	Put	52.67750	0.05268	75.22370	0.07522	52.678	12.85	0.00	0	5,400.00
\$ / R	On	13/12/2013			Foreign Exchange Future		10.10	Call	181.54410	0.18154	146.65510	0.14666	181.544	12.94	0.00	0	250.00
\$ / R	On	13/12/2013			Foreign Exchange Future		10.10	Put	86.64410	0.08664	118.15510	0.11816	86.644	12.94	0.00	0	300.00
\$ / R	On	13/12/2013			Foreign Exchange Future		10.14	Put	103.56710	0.10357	138.73460	0.13873	103.567	12.97	0.00	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future		10.14	Call	158.46710	0.15847	127.23460	0.12723	158.467	12.97	0.00	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future		10.15	Call	153.00450	0.15300	122.67850	0.12268	153.005	12.98	0.00	0	4,000.00
\$ / R	On	13/12/2013			Foreign Exchange Future		10.15	Put	108.10450	0.10810	144.17850	0.14418	108.105	12.98	0.00	0	100.00
\$ / R	On	13/12/2013			Foreign Exchange Future		10.19	Call	132.38830	0.13239	107.65950	0.10766	132.388	13.02	0.00	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future		10.19	Put	127.48830	0.12749	169.15950	0.16916	127.488	13.02	0.00	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future		10.20	Put	132.64110	0.13264	175.68020	0.17568	132.641	13.02	0.00	0	1,000.00
\$ / R	On	13/12/2013			Foreign Exchange Future		10.20	Call	127.54110	0.12754	104.18020	0.10418	127.541	13.02	0.00	0	500.00
\$ / R	On	13/12/2013			Foreign Exchange Future		10.21	Call	123.37170	0.12337	100.80740	0.10081	123.372	13.09	0.00	0	21,000.00
\$ / R	On	13/12/2013			Foreign Exchange Future		10.21	Put	138.47170	0.13847	182.30740	0.18231	138.472	13.09	0.00	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future		10.25	Call	107.87440	0.10787	88.31880	0.08832	107.874	13.35	0.00	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future		10.25	Put	162.97440	0.16297	209.81880	0.20982	162.974	13.35	0.00	0	5,300.00
\$ / R	On	13/12/2013			Foreign Exchange Future		10.27	Put	175.90350	0.17590	224.14500	0.22415	175.903	13.48	0.00	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future		10.27	Call	100.80350	0.10080	82.64500	0.08264	100.804	13.48	0.00	0	750.00
\$ / R	On	13/12/2013			Foreign Exchange Future		10.30	Call	90.99020	0.09099	74.79400	0.07479	90.990	13.67	0.00	0	5,200.00
\$ / R	On	13/12/2013			Foreign Exchange Future		10.30	Put	196.09020	0.19609	246.29400	0.24629	196.090	13.67	0.00	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future		10.36	Call	73.98700	0.07399	61.24110	0.06124	73.987	14.06	0.00	0	3,000.00
\$ / R	On	13/12/2013			Foreign Exchange Future		10.36	Put	239.08700	0.23909	292.74110	0.29274	239.087	14.06	0.00	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future		10.40	Put	269.48970	0.26949	325.10800	0.32511	269.490	14.31	0.00	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future		10.40	Call	64.38970	0.06439	53.60800	0.05361	64.390	14.31	0.00	0	20,100.00
\$ / R	On	13/12/2013			Foreign Exchange Future		10.48	Call	48.71480	0.04871	41.14170	0.04114	48.715	14.83	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
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	333.81480	0.33381	392.64170	0.39264	333.815	14.83	0.00	0	0.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	10.50	Call	45.43270	0.04543	38.52600	0.03853	45.433	14.96	0.00	0	0.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	10.50	Put	350.53270	0.35053	410.02600	0.41003	350.533	14.96	0.00	0	300.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	358.97640	0.35898	418.78520	0.41879	358.976	15.02	0.00	0	0.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	43.87640	0.04388	37.28520	0.03729	43.876	15.02	0.00	0	0.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	38.17410	0.03817	32.72840	0.03273	38.174	15.28	0.00	0	6.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	393.27410	0.39327	454.22840	0.45423	393.274	15.28	0.00	0	0.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	36.87120	0.03687	31.68470	0.03168	36.871	15.35	0.00	0	0.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	401.97120	0.40197	463.18470	0.46318	401.971	15.35	0.00	0	0.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	437.20190	0.43720	499.35430	0.49935	437.202	15.60	0.00	0	0.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	32.10190	0.03210	27.85430	0.02785	32.102	15.60	0.00	0	25,500.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	27.02780	0.02703	23.75720	0.02376	27.028	15.93	0.00	0	22,700.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	482.12780	0.48213	545.25720	0.54526	482.128	15.93	0.00	0	0.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	22.79160	0.02279	20.36290	0.02036	22.792	16.25	0.00	0	650.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	527.89160	0.52789	591.86290	0.59186	527.892	16.25	0.00	0	0.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	621.66150	0.62166	686.58960	0.68659	621.662	16.96	0.00	0	0.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	16.56150	0.01656	15.08960	0.01509	16.562	16.96	0.00	0	100.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	14.62440	0.01462	13.43050	0.01343	14.624	17.24	0.00	0	0.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	659.72440	0.65972	724.93050	0.72493	659.724	17.24	0.00	0	0.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	11.47380	0.01147	10.70480	0.01070	11.474	17.81	0.00	0	250.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	736.57380	0.73657	802.20480	0.80220	736.574	17.81	0.00	0	0.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	814.17900	0.81418	880.10360	0.88010	814.179	18.38	0.00	0	0.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	9.07900	0.00908	8.60360	0.00860	9.079	18.38	0.00	0	16,500.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	5.99360	0.00599	5.84160	0.00584	5.994	19.45	0.00	0	12,600.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	961.09360	0.96109	1,027.34160	1.02734	961.094	19.45	0.00	0	0.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	5.25210	0.00525	4.77100	0.00477	5.252	19.80	0.00	0	20,100.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,010.35210	1.01035	1,076.27100	1.07627	1,010.352	19.80	0.00	0	0.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,157.93480	1.15793	1,224.06760	1.22407	1,157.935	20.15	0.00	0	0.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	2.83480	0.00283	2.56760	0.00257	2.835	20.15	0.00	0	0.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	1.51200	0.00151	1.36010	0.00136	1.512	20.50	0.00	0	26,200.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,306.61200	1.30661	1,372.86010	1.37286	1,306.612	20.50	0.00	0	0.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	0.64590	0.00065	0.57190	0.00057	0.646	20.97	0.00	0	0.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,505.74590	1.50575	1,572.07190	1.57207	1,505.746	20.97	0.00	0	0.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	0.17830	0.00018	0.15170	0.00015	0.178	21.67	0.00	0	0.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,805.27830	1.80528	1,871.65170	1.87165	1,805.278	21.67	0.00	0	0.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	0.07910	0.00008	0.09420	0.00009	0.079	23.59	0.00	0	0.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,155.17910	2.15518	2,221.59420	2.22159	2,155.179	23.59	0.00	0	0.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	0.11180	0.00011	0.13570	0.00014	0.112	25.60	0.00	0	0.00		
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,305.21180	2.30521	2,371.63570	2.37164	2,305.212	25.60	0.00	0	0.00		
\$ / R	On 23/12/2013	Any day expiry			10.21050	10.21050	10.14600	10.14600		12.87	0.00	0	0.00		
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	666.28180	0.66628	603.72860	0.60373	666.282	12.78	0.00	0	0.00		
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	5.78180	0.00578	7.72860	0.00773	5.782	12.78	0.00	0	500.00		
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	627.58550	0.62759	565.42270	0.56542	627.586	12.60	0.00	0	0.00		
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	7.08550	0.00709	9.42270	0.00942	7.085	12.60	0.00	0	0.00		
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	617.95290	0.61795	555.89930	0.55590	617.953	12.56	0.00	0	0.00		
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	7.45290	0.00745	9.89930	0.00990	7.453	12.56	0.00	0	0.00		
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	608.33890	0.60834	546.39910	0.54640	608.339	12.52	0.00	0	0.00		
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	7.83890	0.00784	10.39910	0.01040	7.839	12.52	0.00	0	0.00		
\$ / R	On 23/12/2013	Any day expiry	10.10	Call	214.19070	0.21419	179.48330	0.17948	214.191	12.72	0.00	0	0.00		
\$ / R	On 23/12/2013	Any day expiry	10.10	Put	103.69070	0.10369	133.48330	0.13348	103.691	12.72	0.00	0	500.00		
\$ / R	On 23/12/2013	Any day expiry	10.51	Call	67.37700	0.06738	58.27750	0.05828	67.377	14.59	0.00	0	500.00		
\$ / R	On 23/12/2013	Any day expiry	10.51	Put	366.87700	0.36688	422.27750	0.42228	366.877	14.59	0.00	0	0.00		
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	27.53140	0.02753	25.18660	0.02519	27.531	16.52	0.00	0	500.00		
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	657.03140	0.65703	719.18660	0.71919	657.031	16.52	0.00	0	0.00		
\$ / R	On 03/01/2014	Any day expiry			10.22810	10.22810	10.16330	10.16330		13.01	0.00	0	0.00		
\$ / R	On 03/01/2014	Any day expiry	10.00	Put	82.53870	0.08254	104.70730	0.10471	82.539	12.51	0.00	0	0.00		
\$ / R	On 03/01/2014	Any day expiry	10.00	Call	310.63870	0.31064	268.00730	0.26801	310.639	12.51	0.00	0	400.00		

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 03/01/2014	Any day expiry	10.50	Call	94.99900		0.09500		82.65890	0.08266	94.999	14.28	0.00	0	201.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Put	366.89900		0.36690		419.35890	0.41936	366.899	14.28	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.26810		10.26810		10.20200	10.20200		12.96	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	1,968.39600		1.96840		1,902.35200	1.90235	1,968.396	16.68	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.29600		0.00030		0.35200	0.00035	0.296	16.68	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	304.78050		0.30478		268.74130	0.26874	304.780	12.70	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	156.68050		0.15668		186.74130	0.18674	156.680	12.70	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	149.02980		0.14903		132.67760	0.13268	149.030	14.07	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	390.92980		0.39093		440.67760	0.44068	390.930	14.07	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	146.37190		0.14637		130.35860	0.13036	146.372	14.12	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	398.27190		0.39827		448.35860	0.44836	398.272	14.12	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	143.76300		0.14376		128.08300	0.12808	143.763	14.16	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	405.66300		0.40566		456.08300	0.45608	405.663	14.16	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.31030		10.31030		10.24510	10.24510		13.39	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.95990		0.00096		0.98640	0.00099	0.960	15.91	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,011.25990		2.01126		1,946.08640	1.94609	2,011.260	15.91	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	138.87240		0.13887		163.01660	0.16302	138.872	12.73	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	449.17240		0.44917		408.11660	0.40812	449.172	12.73	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	197.07800		0.19708		180.05500	0.18006	197.078	14.43	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	456.77800		0.45678		504.95500	0.50495	456.778	14.43	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	194.32680		0.19433		177.58900	0.17759	194.327	14.47	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	464.02680		0.46403		512.48900	0.51249	464.027	14.47	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	191.61680		0.19162		175.16230	0.17516	191.617	14.51	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	471.31680		0.47132		520.06230	0.52006	471.317	14.51	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.31180		10.31180		10.24650	10.24650		13.41	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	183.37560		0.18338		167.90130	0.16790	183.376	14.67	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	501.57560		0.50158		551.40130	0.55140	501.576	14.67	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.31330		10.31330		10.24800	10.24800		13.44	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	9.42490		0.00942		10.74960	0.01075	9.425	13.40	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,232.72490		1.23272		1,168.74960	1.16875	1,232.725	13.40	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,222.98450		1.22298		1,159.05580	1.15906	1,222.984	13.37	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	9.68450		0.00968		11.05580	0.01106	9.685	13.37	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,213.25090		1.21325		1,149.36990	1.14937	1,213.251	13.34	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	9.95090		0.00995		11.36990	0.01137	9.951	13.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.33860		10.33860		10.27320	10.27320		13.73	51,879,094.80	5,018	86,405.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,639.06500		2.63906		2,573.66140	2.57366	2,639.065	17.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.46500		0.00047		0.46140	0.00046	0.465	17.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,139.96860		2.13997		2,074.59090	2.07459	2,139.969	16.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	1.36860		0.00137		1.39090	0.00139	1.369	16.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,643.56680		1.64357		1,578.75760	1.57876	1,643.567	14.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	4.96680		0.00497		5.55760	0.00556	4.967	14.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,108.84000		1.10884		1,046.47310	1.04647	1,108.840	13.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	20.24000		0.02024		23.27310	0.02327	20.240	13.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	802.42430		0.80242		745.72300	0.74572	802.424	12.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	53.82430		0.05382		62.52300	0.06252	53.824	12.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	793.91020		0.79391		737.40060	0.73740	793.910	12.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	55.31020		0.05531		64.20060	0.06420	55.310	12.68	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	785.42740		0.78543		729.11370	0.72911	785.427	12.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	56.82740		0.05683		65.91370	0.06591	56.827	12.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	710.63870		0.71064		656.20980	0.65621	710.639	12.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	72.03870		0.07204		83.00980	0.08301	72.039	12.62	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	670.37680		0.67038		617.10730	0.61711	670.377	12.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	81.77680		0.08178		93.90730	0.09391	81.777	12.59	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	631.10560		0.63111		581.83640	0.58184	631.106	12.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	92.50560		0.09251		108.63640	0.10864	92.506	12.56	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	558.62810		0.55863		515.50930	0.51551	558.628	12.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	120.02810		0.12003		142.30930	0.14231	120.028	12.65	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	494.38340		0.49438		454.88080	0.45488	494.383	12.89	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	155.78340		0.15578		181.68080	0.18168	155.783	12.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	408.69590		0.40870		374.53200	0.37453	408.696	13.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	220.09590		0.22010		251.33200	0.25133	220.096	13.25	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	382.93770		0.38294		350.49460	0.35049	382.938	13.37	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	244.33770		0.24434		277.29460	0.27729	244.338	13.37	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	373.01670		0.37302		341.25090	0.34125	373.017	13.42	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	254.41670		0.25442		288.05090	0.28805	254.417	13.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	358.53960		0.35854		327.77940	0.32778	358.540	13.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	269.93960		0.26994		304.57940	0.30458	269.940	13.49	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	335.47420		0.33547		307.85200	0.30785	335.474	13.61	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	296.87420		0.29687		334.65200	0.33465	296.874	13.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	331.01720		0.33102		0.00000	0.00000	331.017	13.63	993,051.60	3,000	3,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	302.41720		0.30242		0.00000	0.00000	302.417	13.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	322.25670		0.32226		296.49230	0.29649	322.257	13.68	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	313.65670		0.31366		353.29230	0.35329	313.657	13.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	317.95250		0.31795		292.80260	0.29280	317.953	13.71	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	319.35250		0.31935		359.60260	0.35960	319.353	13.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	313.69870		0.31370		289.16050	0.28916	313.699	13.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	325.09870		0.32510		365.96050	0.36596	325.099	13.73	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	294.54570		0.29455		271.64650	0.27165	294.546	13.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	355.94570		0.35595		398.44650	0.39845	355.946	13.91	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	276.58770		0.27659		255.24900	0.25525	276.588	14.09	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	387.98770		0.38799		432.04900	0.43205	387.988	14.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	259.76910		0.25977		239.90710	0.23991	259.769	14.27	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	421.16910		0.42117		466.70710	0.46671	421.169	14.27	0.00	0	300.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	229.30300		0.22930		212.15370	0.21215	229.303	14.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	490.70300		0.49070		538.95370	0.53895	490.703	14.63	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	226.47470		0.22647		209.57960	0.20958	226.475	14.66	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	497.87470		0.49787		546.37960	0.54638	497.875	14.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	215.53570		0.21554		199.62740	0.19963	215.536	14.81	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	526.93570		0.52694		576.42740	0.57643	526.936	14.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	202.67310		0.20267		187.92820	0.18793	202.673	14.99	0.00	0	20,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	564.07310		0.56407		614.72820	0.61473	564.073	14.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	168.96260		0.16896		157.65340	0.15765	168.963	15.53	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	680.36260		0.68036		734.45340	0.73445	680.363	15.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	142.03400		0.14203		133.20470	0.13320	142.034	16.09	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	803.43400		0.80343		860.00470	0.86000	803.434	16.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	126.94120		0.12694		119.48780	0.11949	126.941	16.47	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	888.34120		0.88834		946.28780	0.94629	888.341	16.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	120.13720		0.12014		113.29960	0.11330	120.137	16.66	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	931.53720		0.93154		990.09960	0.99010	931.537	16.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	113.78230		0.11378		107.51600	0.10752	113.782	16.85	0.00	0	2,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	975.18230		0.97518		1,034.31600	1.03432	975.182	16.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	107.84510		0.10785		102.10850	0.10211	107.845	17.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,019.24510		1.01925		1,078.90850	1.07891	1,019.245	17.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	83.25320		0.08325		79.39770	0.07940	83.253	17.96	0.00	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,244.65320		1.24465		1,306.19770	1.30620	1,244.653	17.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	65.26690		0.06527		62.85790	0.06286	65.267	18.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,476.66690		1.47667		1,539.65790	1.53966	1,476.667	18.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	52.15150		0.05215		50.73180	0.05073	52.151	19.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,713.55150		1.71355		1,777.53180	1.77753	1,713.551	19.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	42.46380		0.04246		41.72000	0.04172	42.464	20.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,953.86380		1.95386		2,018.52000	2.01852	1,953.864	20.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	37.03830		0.03704		38.63310	0.03863	37.038	21.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,198.43830		2.19844		2,265.43310	2.26543	2,198.438	21.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	36.02710		0.03603		37.76010	0.03776	36.027	22.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/03/2014	Foreign Exchange Future	12.65	Put	2,347.42710	2.34743	2,414.56010	2.41456	2,347.427	22.72	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.70	Call	35.74350	0.03574	37.51950	0.03752	35.743	23.02	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.70	Put	2,397.14350	2.39714	2,464.31950	2.46432	2,397.144	23.02	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.85	Call	35.03280	0.03503	36.92970	0.03693	35.033	23.92	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.85	Put	2,546.43280	2.54643	2,613.72970	2.61373	2,546.433	23.92	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	13.00	Call	34.50750	0.03451	36.51680	0.03652	34.508	24.83	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	13.00	Put	2,695.90750	2.69591	2,763.31680	2.76332	2,695.908	24.83	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	14.25	Call	13.29990	0.01330	12.75780	0.01276	13.300	27.53	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	14.25	Put	3,924.69990	3.92470	3,989.55780	3.98956	3,924.700	27.53	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	14.50	Call	9.82340	0.00982	9.43980	0.00944	9.823	27.53	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	14.50	Put	4,171.22340	4.17122	4,236.23980	4.23624	4,171.223	27.53	0.00	0	0.00	
\$ / R	On	19/03/2014	Any day expiry			10.34160	10.34160	10.27620	10.27620		13.76	0.00	0	0.00	
\$ / R	On	19/03/2014	Any day expiry	9.09	Call	1,265.84810	1.26585	1,202.61860	1.20262	1,265.848	13.50	0.00	0	0.00	
\$ / R	On	19/03/2014	Any day expiry	9.09	Put	14.24810	0.01425	16.41860	0.01642	14.248	13.50	0.00	0	0.00	
\$ / R	On	19/03/2014	Any day expiry	9.10	Call	1,256.20770	1.25621	1,193.03130	1.19303	1,256.208	13.47	0.00	0	0.00	
\$ / R	On	19/03/2014	Any day expiry	9.10	Put	14.60770	0.01461	16.83130	0.01683	14.608	13.47	0.00	0	0.00	
\$ / R	On	19/03/2014	Any day expiry	9.11	Call	1,246.57580	1.24658	1,183.45380	1.18345	1,246.576	13.44	0.00	0	0.00	
\$ / R	On	19/03/2014	Any day expiry	9.11	Put	14.97580	0.01498	17.25380	0.01725	14.976	13.44	0.00	0	0.00	
\$ / R	On	26/03/2014	Any day expiry			10.35210	10.35210	10.28650	10.28650		13.80	0.00	0	0.00	
\$ / R	On	26/03/2014	Any day expiry	8.30	Call	2,054.27290	2.05427	1,989.21010	1.98921	2,054.273	15.61	0.00	0	0.00	
\$ / R	On	26/03/2014	Any day expiry	8.30	Put	2.17290	0.00217	2.71010	0.00271	2.173	15.61	0.00	0	6,000.00	
\$ / R	On	26/03/2014	Any day expiry	10.10	Call	457.19320	0.45719	421.33170	0.42133	457.193	13.21	0.00	0	6,000.00	
\$ / R	On	26/03/2014	Any day expiry	10.10	Put	205.09320	0.20509	234.83170	0.23483	205.093	13.21	0.00	0	0.00	
\$ / R	On	26/05/2014	Any day expiry			10.44320	10.44320	10.37690	10.37690		14.23	0.00	0	10,150.00	
\$ / R	On	26/05/2014	Any day expiry	9.94	Call	678.60640	0.67861	638.68870	0.63869	678.606	12.91	0.00	0	0.00	
\$ / R	On	26/05/2014	Any day expiry	9.94	Put	175.40640	0.17541	201.78870	0.20179	175.406	12.91	0.00	0	0.00	
\$ / R	On	26/05/2014	Any day expiry	9.95	Call	671.71910	0.67172	632.82500	0.63282	671.719	12.91	0.00	0	0.00	
\$ / R	On	26/05/2014	Any day expiry	9.95	Put	178.51910	0.17852	205.92500	0.20593	178.519	12.91	0.00	0	0.00	
\$ / R	On	26/05/2014	Any day expiry	9.96	Call	665.53650	0.66554	627.00840	0.62701	665.536	12.93	0.00	0	0.00	
\$ / R	On	26/05/2014	Any day expiry	9.96	Put	182.33650	0.18234	210.10840	0.21011	182.337	12.93	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future			10.47130	10.47130	10.40370	10.40370		14.36	20,942,600.00	2,000	30,032.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.00	Put	5.31270	0.00531	6.26940	0.00627	5.313	16.30	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.00	Call	2,476.61270	2.47661	2,409.96940	2.40997	2,476.613	16.30	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.45	Call	2,033.93550	2.03394	1,968.75380	1.96875	2,033.935	15.29	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.45	Put	12.63550	0.01264	15.05380	0.01505	12.635	15.29	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.64	Put	17.85350	0.01785	21.03040	0.02103	17.853	14.85	0.00	0	24,582.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.64	Call	1,849.15350	1.84915	1,784.73040	1.78473	1,849.154	14.85	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.75	Call	1,743.03470	1.74303	1,679.14300	1.67914	1,743.035	14.59	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.75	Put	21.73470	0.02173	25.44300	0.02544	21.735	14.59	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Call	1,714.22240	1.71422	1,650.48920	1.65049	1,714.222	14.52	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Put	22.92240	0.02292	26.78920	0.02679	22.922	14.52	0.00	0	15,489.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Put	33.67210	0.03367	38.89930	0.03890	33.672	14.01	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Call	1,504.97210	1.50497	1,442.59930	1.44260	1,504.972	14.01	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Call	1,318.65050	1.31865	1,257.87480	1.25787	1,318.650	13.55	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Put	47.35050	0.04735	54.17480	0.05417	47.351	13.55	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Call	979.81110	0.97981	927.17630	0.92718	979.811	13.08	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Put	98.51110	0.09851	113.47630	0.11348	98.511	13.08	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Put	100.50410	0.10050	115.69610	0.11570	100.504	13.08	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Call	971.80410	0.97180	919.39610	0.91940	971.804	13.08	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Call	963.82500	0.96382	911.64550	0.91165	963.825	13.08	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Put	102.52500	0.10252	117.94550	0.11795	102.525	13.08	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Call	855.38530	0.85539	806.58410	0.80658	855.385	13.08	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Put	134.08530	0.13409	152.88410	0.15288	134.085	13.08	0.00	0	250.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Put	146.90440	0.14690	166.97990	0.16698	146.904	13.08	0.00	0	6.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Call	818.20440	0.81820	770.67990	0.77068	818.204	13.08	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Call	699.64870	0.69965	660.36630	0.66037	699.649	13.13	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Put	198.34870	0.19835	226.66630	0.22667	198.349	13.13	0.00	0	24,582.00	

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	10.01	Call	675.80510	0.67581		637.79890	0.63780	675.805	13.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	214.50510	0.21451		244.09890	0.24410	214.505	13.23	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	267.22650	0.26723		300.57770	0.30058	267.227	13.54	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	608.52650	0.60853		574.27770	0.57428	608.527	13.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	341.02880	0.34103		324.27310	0.32427	341.029	15.39	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	669.72880	0.66973		720.57310	0.72057	669.729	15.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	184.80660	0.18481		178.29350	0.17829	184.807	17.76	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,313.50660	1.31351		1,374.59350	1.37459	1,313.507	17.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,578.96050	1.57896		1,642.21140	1.64221	1,578.960	18.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	150.26050	0.15026		145.91140	0.14591	150.260	18.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	140.73250	0.14073		136.96040	0.13696	140.733	18.89	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,669.43250	1.66943		1,733.26040	1.73326	1,669.433	18.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	124.09750	0.12410		121.31350	0.12131	124.098	19.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,852.79750	1.85280		1,917.61350	1.91761	1,852.798	19.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,889.81610	1.88982		1,954.80390	1.95480	1,889.816	19.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	121.11610	0.12112		118.50390	0.11850	121.116	19.57	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	104.10590	0.10411		102.46410	0.10246	104.106	20.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,132.80590	2.13281		2,198.76410	2.19876	2,132.806	20.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	96.87580	0.09688		98.13390	0.09813	96.876	22.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,525.57580	2.52558		2,594.43390	2.59443	2,525.576	22.26	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.47920	10.47920		10.41110	10.41110		14.51	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	23.69120	0.02369		27.49570	0.02750	23.691	14.50	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,722.89120	1.72289		1,658.59570	1.65860	1,722.891	14.50	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	617.91660	0.61792		584.19580	0.58420	617.917	13.52	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	268.71660	0.26872		303.09580	0.30310	268.717	13.52	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	126.35380	0.12635		123.41720	0.12342	126.354	19.54	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,887.15380	1.88715		1,952.31720	1.95232	1,887.154	19.54	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.58090	10.58090		10.50790	10.50790		14.97	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	831.60250	0.83160		785.90380	0.78590	831.603	13.49	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	240.70250	0.24070		268.00380	0.26800	240.703	13.49	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	825.18290	0.82518		779.74390	0.77974	825.183	13.50	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	244.28290	0.24428		271.84390	0.27184	244.283	13.50	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	818.79680	0.81880		774.21750	0.77422	818.797	13.51	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	247.89680	0.24790		276.31750	0.27632	247.897	13.51	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	650.43940	0.65044		617.37030	0.61737	650.439	14.27	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	399.53940	0.39954		439.47030	0.43947	399.539	14.27	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	217.31920	0.21732		209.19340	0.20919	217.319	18.79	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,706.41920	1.70642		1,771.29340	1.77129	1,706.419	18.79	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.62110	10.62110		10.54650	10.54650		15.08	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,732.00890	2.73201		2,658.99050	2.65899	2,732.009	16.25	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	10.90890	0.01091		12.49050	0.01249	10.909	16.25	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,243.37810	2.24338		2,171.05330	2.17105	2,243.378	15.08	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	22.27810	0.02228		24.55330	0.02455	22.278	15.08	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,769.82900	1.76983		1,700.54810	1.70055	1,769.829	14.26	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	48.72900	0.04873		54.04810	0.05405	48.729	14.26	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	1,677.89140	1.67789		1,609.40990	1.60941	1,677.891	14.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	56.79140	0.05679		62.90990	0.06291	56.791	14.11	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,409.37210	1.40937		1,343.88500	1.34388	1,409.372	13.67	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	88.27210	0.08827		97.38500	0.09739	88.272	13.67	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,157.55510	1.15756		1,099.44070	1.09944	1,157.555	13.34	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	136.45510	0.13646		152.94070	0.15294	136.455	13.34	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	942.30800	0.94231		891.60400	0.89160	942.308	13.57	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	221.20800	0.22121		245.10400	0.24510	221.208	13.57	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	876.73690	0.87674		828.67960	0.82868	876.737	13.65	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	255.63690	0.25564		282.17960	0.28218	255.637	13.65	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	720.05620	0.72006		682.77470	0.68277	720.056	14.30	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	388.95620	0.38896		426.27470	0.42627	388.956	14.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	715.27980	0.71528		678.26060	0.67826	715.280	14.32	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	394.17980	0.39418		431.76060	0.43176	394.180	14.32	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	710.54080	0.71054		673.77940	0.67378	710.541	14.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	399.44080	0.39944		437.27940	0.43728	399.441	14.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	469.35490	0.46935		446.60930	0.44661	469.355	15.96	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	798.25490	0.79825		850.10930	0.85011	798.255	15.96	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	258.03940	0.25804		247.70190	0.24770	258.039	18.58	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,636.93940	1.63694	1,701.20190	1.70120	1,636.939	18.58	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	245.15170	0.24515		235.53860	0.23554	245.152	18.82	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,724.05170	1.72405	1,789.03860	1.78904	1,724.052	18.82	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	193.15600	0.19316		186.42570	0.18643	193.156	20.02	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,172.05600	2.17206	2,239.92570	2.23993	2,172.056	20.02	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	175.49740	0.17550		173.12230	0.17312	175.497	22.27	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,704.39740	2.70440	2,776.62230	2.77662	2,704.397	22.27	0.00	0	0.00	
\$ / R	On 04/11/2014	Any day expiry			10.70560	10.70560		10.62710	10.62710		15.50	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	887.58440	0.88758		841.29150	0.84129	887.584	14.14	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	341.98440	0.34198		374.19150	0.37419	341.984	14.14	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	342.29190	0.34229		326.79780	0.32680	342.292	18.32	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	1,546.69190	1.54669	1,609.69780	1.60970	1,546.692	18.32	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future			10.77320	10.77320		10.69300	10.69300		15.68	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,794.53350	2.79453	2,717.13870	2.71714	2,794.533	16.01	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	21.33350	0.02133	24.13870	0.02414	21.333	16.01	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,360.03620	2.36004	2,283.81060	2.28381	2,360.036	15.05	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	36.83620	0.03684	40.81060	0.04081	36.836	15.05	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	39.08270	0.03908	43.20880	0.04321	39.083	14.95	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,312.28270	2.31228	2,236.20880	2.23621	2,312.283	14.95	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,264.65600	2.26466	2,188.73760	2.18874	2,264.656	14.84	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	41.45600	0.04146	45.73760	0.04574	41.456	14.84	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	1,851.94480	1.85194	1,779.95560	1.77996	1,851.945	14.37	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	78.74480	0.07874	86.95560	0.08696	78.745	14.37	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	150.98270	0.15098	164.18130	0.16418	150.983	13.92	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,424.18270	1.42418	1,357.18130	1.35718	1,424.183	13.92	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,343.51730	1.34352	1,277.71770	1.27772	1,343.517	13.83	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	170.31730	0.17032	184.71770	0.18472	170.317	13.83	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,064.01050	1.06401	1,009.61340	1.00961	1,064.011	14.09	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	290.81050	0.29081	316.61340	0.31661	290.810	14.09	0.00	0	6.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	529.20180	0.52920	568.87070	0.56887	529.202	15.07	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	802.40180	0.80240	761.87070	0.76187	802.402	15.07	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	616.17800	0.61618	585.30180	0.58530	616.178	16.23	0.00	0	6.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	842.97800	0.84298	892.30180	0.89230	842.978	16.23	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	479.83390	0.47983	457.24890	0.45725	479.834	17.33	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	1,206.63390	1.20663	1,264.24890	1.26425	1,206.634	17.33	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,608.13920	1.60814	1,671.40960	1.67141	1,608.139	18.43	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	381.33920	0.38134	364.40960	0.36441	381.339	18.43	0.00	0	0.00	
\$ / R MAXI	On 25/11/2013	Any day expiry			10.17330	10.17330		10.10480	10.10480		11.39	0.00	0	0.00
\$ / R MAXI	On 25/11/2013	Any day expiry	10.14	Call	6,729.98980	0.06730	4,231.26080	0.04231	6,729.990	11.52	0.00	0	0.00	
\$ / R MAXI	On 25/11/2013	Any day expiry	10.14	Put	3,399.98980	0.03400	7,751.26080	0.07751	3,399.990	11.52	0.00	0	0.00	
\$ / R MAXI	On 25/11/2013	Any day expiry	10.15	Call	6,086.74140	0.06087	3,892.95080	0.03893	6,086.741	11.39	0.00	0	0.00	
\$ / R MAXI	On 25/11/2013	Any day expiry	10.15	Put	3,756.74140	0.03757	8,412.95080	0.08413	3,756.741	11.39	0.00	0	0.00	
\$ / R MAXI	On 25/11/2013	Any day expiry	10.16	Call	5,585.26150	0.05585	3,578.39030	0.03578	5,585.262	11.52	0.00	0	200.00	
\$ / R MAXI	On 25/11/2013	Any day expiry	10.16	Put	4,255.26150	0.04255	9,098.39030	0.09098	4,255.262	11.52	0.00	0	0.00	
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.19490	10.19490		10.12850	10.12850		13.02	499,550.10	49	713.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	70,720.69320	0.70721	64,162.50130	0.64163	70,720.693	14.02	0.00	0	0.00	
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	230.69320	0.00231	312.50130	0.00313	230.693	14.02	0.00	0	0.00	
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	69,732.96480	0.69733	63,179.68930	0.63180	69,732.965	13.95	0.00	0	0.00	
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	242.96480	0.00243	329.68930	0.00330	242.965	13.95	0.00	0	0.00	



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	68,745.91170	0.68746		62,197.83020	0.62198		68,745.912	13.89	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	255.91170	0.00256		347.83020	0.00348		255.912	13.89	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	10,787.43990	0.10787		8,831.88350	0.08832		10,787.440	13.35	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	16,297.43990	0.16297		20,981.88350	0.20982		16,297.440	13.35	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	7,659.46760	0.07659		6,331.59660	0.06332		7,659.468	13.99	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	23,169.46760	0.23169		28,481.59660	0.28482		23,169.468	13.99	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	1,418.10270	0.01418		1,304.90320	0.01305		1,418.103	17.31	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	66,928.10270	0.66928		73,454.90320	0.73455		66,928.103	17.31	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.33860	10.33860		10.27320	10.27320			13.73	0.00	0	34.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	32,225.66830	0.32226		29,649.23360	0.29649		32,225.668	13.68	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	31,365.66830	0.31366		35,329.23360	0.35329		31,365.668	13.68	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	26,304.51720	0.26305		24,289.39270	0.24289		26,304.517	14.23	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	41,444.51720	0.41445		45,969.39270	0.45969		41,444.517	14.23	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	25,976.90600	0.25977		23,990.71430	0.23991		25,976.906	14.27	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	42,116.90600	0.42117		46,670.71430	0.46671		42,116.906	14.27	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	25,653.60230	0.25654		23,696.01980	0.23696		25,653.602	14.31	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	42,793.60230	0.42794		47,376.01980	0.47376		42,793.602	14.31	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.47130	10.47130		10.40370	10.40370			14.36	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	37,381.07300	0.37381		35,484.92020	0.35485		37,381.073	15.07	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	59,251.07300	0.59251		64,114.92020	0.64115		59,251.073	15.07	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	37,068.43630	0.37068		35,193.19710	0.35193		37,068.436	15.10	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	59,938.43630	0.59938		64,823.19710	0.64823		59,938.436	15.10	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	36,758.80650	0.36759		34,904.60100	0.34905		36,758.806	15.13	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	60,628.80650	0.60629		65,534.60100	0.65535		60,628.807	15.13	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			16.43130	16.43130		16.37710	16.37710			12.38	102,712,056.30	6,251	29,916.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,543.78800	1.54379		1,489.91060	1.48991		1,543.788	17.48	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	2.48800	0.00249		2.81060	0.00281		2.488	17.48	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,533.83350	1.53383		1,479.95710	1.47996		1,533.834	17.41	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	2.53350	0.00253		2.85710	0.00286		2.533	17.41	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,523.87990	1.52388		1,470.00460	1.47000		1,523.880	17.35	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	2.57990	0.00258		2.90460	0.00290		2.580	17.35	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			16.64980	16.64980		16.59760	16.59760			12.90	0.00	0	5,336.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	3,803.91830	3.80392		3,752.08760	3.75209		3,803.918	19.05	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	4.11830	0.00412		4.48760	0.00449		4.118	19.05	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	3,654.93040	3.65493		3,603.10540	3.60311		3,654.930	18.79	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	5.13040	0.00513		5.50540	0.00551		5.130	18.79	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	2,416.13420	2.41613		2,364.13460	2.36413		2,416.134	14.93	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	16.33420	0.01633		16.53460	0.01653		16.334	14.93	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	2,376.67980	2.37668		2,324.66780	2.32467		2,376.680	14.79	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	16.87980	0.01688		17.06780	0.01707		16.880	14.79	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	2,366.82000	2.36682		2,314.80370	2.31480		2,366.820	14.76	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	17.02000	0.01702		17.20370	0.01720		17.020	14.76	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	2,356.96090	2.35696		2,304.94170	2.30494		2,356.961	14.72	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	17.16090	0.01716		17.34170	0.01734		17.161	14.72	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	2,169.93980	2.16994		2,117.84820	2.11785		2,169.940	14.05	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	20.13980	0.02014		20.24820	0.02025		20.140	14.05	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Call	1,320.06550	1.32007		1,274.58940	1.27459		1,320.065	12.19	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	70.26550	0.07027		76.98940	0.07699		70.266	12.19	0.00	0	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Call	355.67550	0.35568		343.85990	0.34386		355.676	13.53	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	705.87550	0.70588		746.25990	0.74626		705.876	13.53	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	102.48230	0.10248		99.56600	0.09957		102.482	15.81	0.00	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Put	1,852.68230	1.85268		1,901.96600	1.90197		1,852.682	15.81	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.85010	16.85010		16.79570	16.79570			13.65	0.00	0	250.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,112.65530	1.11266		1,081.12220	1.08112		1,112.655	12.77	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	302.55530	0.30256		325.42220	0.32542		302.555	12.77	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,106.33370	1.10633		1,074.96930	1.07497		1,106.334	12.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	306.23370		0.30623		329.26930	0.32927	306.234	12.78	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,100.03900		1.10004	1,068.84770	1.06885	1,100.039	12.79	0.00	0	0.00	
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	309.93900		0.30994	333.14770	0.33315	309.939	12.79	0.00	0	0.00	
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	673.77070		0.67377	656.74960	0.65675	673.771	13.70	0.00	0	0.00	
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	703.67070		0.70367	741.04960	0.74105	703.671	13.70	0.00	0	50.00	
£ / R	On 15/09/2014	Foreign Exchange Future			17.07630		17.07630	17.01240	17.01240		14.33	0.00	0	0.00	
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	979.48860		0.97949	953.48870	0.95349	979.489	14.02	0.00	0	0.00	
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	743.18860		0.74319	781.08870	0.78109	743.189	14.02	0.00	0	0.00	
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	975.03390		0.97503	949.16050	0.94916	975.034	14.03	0.00	0	0.00	
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	748.73390		0.74873	786.76050	0.78676	748.734	14.03	0.00	0	0.00	
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	970.60510		0.97061	944.85790	0.94486	970.605	14.04	0.00	0	0.00	
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	754.30510		0.75431	792.45790	0.79246	754.305	14.04	0.00	0	0.00	
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10094		0.10094	0.10142	0.10142		15.38	0.00	0	14,314.00	
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,095.46150		0.01095	1,143.33170	0.01143	1,095.461	20.49	0.00	0	0.00	
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	1.86150		0.00002	1.63170	0.00002	1.862	20.49	0.00	0	0.00	
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	202.75820		0.00203	234.12360	0.00234	202.758	15.38	0.00	0	0.00	
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	109.15820		0.00109	92.42360	0.00092	109.158	15.38	0.00	0	0.00	
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	6.03300		0.00006	7.47420	0.00007	6.033	18.87	0.00	0	0.00	
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	912.43300		0.00912	865.77420	0.00866	912.433	18.87	0.00	0	0.00	
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10242		0.10242	0.10293	0.10293		15.99	0.00	0	50.00	
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,262.39780		0.01262	1,311.63730	0.01312	1,262.398	14.67	0.00	0	0.00	
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	20.09780		0.00020	18.33730	0.00018	20.098	14.67	0.00	0	0.00	
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	497.66170		0.00498	531.21920	0.00531	497.662	15.99	0.00	0	0.00	
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	255.36170		0.00255	237.91920	0.00238	255.362	15.99	0.00	0	0.00	
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	159.91560		0.00160	176.43380	0.00176	159.916	18.37	0.00	0	0.00	
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	917.61560		0.00918	883.13380	0.00883	917.616	18.37	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future			13.71250		13.71250	13.70770	13.70770		12.02	17,181,762.50	1,253	74,811.00	
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,512.52190		2.51252	2,507.71970	2.50772	2,512.522	22.59	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	0.02190		0.00002	0.01970	0.00002	0.022	22.59	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,269.54700		2.26955	2,264.74340	2.26474	2,269.547	21.37	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	0.04700		0.00005	0.04340	0.00004	0.047	21.37	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,219.55510		2.21956	2,214.75110	2.21475	2,219.555	21.12	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	0.05510		0.00006	0.05110	0.00005	0.055	21.12	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,169.56460		2.16956	2,164.76030	2.16476	2,169.565	20.87	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	0.06460		0.00006	0.06030	0.00006	0.065	20.87	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Call	1,463.17840		1.46318	1,458.37890	1.45838	1,463.178	17.31	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Put	0.67840		0.00068	0.67890	0.00068	0.678	17.31	0.00	0	22,875.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Put	0.80720		0.00081	0.81120	0.00081	0.807	17.06	0.00	0	10,800.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Call	1,413.30720		1.41331	1,408.51120	1.40851	1,413.307	17.06	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,213.86020		1.21386	1,209.04490	1.20904	1,213.860	15.69	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	1.36020		0.00136	1.34490	0.00134	1.360	15.69	0.00	0	200.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,114.23900		1.11424	1,109.39690	1.10940	1,114.239	14.95	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	1.73900		0.00174	1.69690	0.00170	1.739	14.95	0.00	0	200.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Put	2.25320		0.00225	2.17130	0.00217	2.253	14.21	0.00	0	25,925.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Call	1,014.75320		1.01475	1,009.87130	1.00987	1,014.753	14.21	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Call	965.07910		0.96508	960.17020	0.96017	965.079	13.83	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Put	2.57910		0.00258	2.47020	0.00247	2.579	13.83	0.00	0	800.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Call	865.91930		0.86592	860.93830	0.86094	865.919	13.09	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Put	3.41930		0.00342	3.23830	0.00324	3.419	13.09	0.00	0	15,000.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Put	4.61280		0.00461	4.32510	0.00433	4.613	12.35	0.00	0	12,600.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Call	767.11280		0.76711	762.02510	0.76203	767.113	12.35	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	622.71970		0.62272	617.64380	0.61764	622.720	11.98	0.00	0	200.00	
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	10.21970		0.01022	9.94380	0.00994	10.220	11.98	0.00	0	6,100.00	
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	530.75530		0.53076	525.98550	0.52599	530.755	11.99	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	13.20	Put	18.25530		0.01826		18.28550	0.01829	18.255	11.99	0.00	0	0.00
€ / R	On	13/12/2013	13.40	Put	49.53070		0.04953		51.13920	0.05114	49.531	12.00	0.00	0	3,600.00
€ / R	On	13/12/2013	13.40	Call	362.03070		0.36203		358.83920	0.35884	362.031	12.00	0.00	0	0.00
€ / R	On	13/12/2013	14.00	Call	72.43960		0.07244		73.91080	0.07391	72.440	13.34	0.00	0	200.00
€ / R	On	13/12/2013	14.00	Put	359.93960		0.35994		366.21080	0.36621	359.940	13.34	0.00	0	0.00
€ / R	On	13/12/2013	14.15	Call	46.85740		0.04686		48.15930	0.04816	46.857	14.00	0.00	0	15,250.00
€ / R	On	13/12/2013	14.15	Put	484.35740		0.48436		490.45930	0.49046	484.357	14.00	0.00	0	0.00
€ / R	On	13/12/2013	14.40	Put	710.20750		0.71021		715.90180	0.71590	710.208	15.09	0.00	0	0.00
€ / R	On	13/12/2013	14.40	Call	22.70750		0.02271		23.60180	0.02360	22.708	15.09	0.00	0	12,600.00
€ / R	On	13/12/2013	14.65	Call	9.51570		0.00952		10.13110	0.01013	9.516	15.67	0.00	0	12,200.00
€ / R	On	13/12/2013	14.65	Put	947.01570		0.94702		952.43110	0.95243	947.016	15.67	0.00	0	0.00
€ / R	On	13/12/2013	15.05	Call	2.23880		0.00224		2.49890	0.00250	2.239	16.59	0.00	0	10,800.00
€ / R	On	13/12/2013	15.05	Put	1,339.73880		1.33974		1,344.79890	1.34480	1,339.739	16.59	0.00	0	0.00
€ / R	On	13/12/2013	15.35	Put	1,638.58220		1.63858		1,643.51910	1.64352	1,638.582	17.99	0.00	0	0.00
€ / R	On	13/12/2013	15.35	Call	1.08220		0.00108		1.21910	0.00122	1.082	17.99	0.00	0	7,500.00
€ / R	On	17/03/2014			13.90760		13.90760		13.90540	13.90540		12.86	8,428,005.60	606	26,860.00
€ / R	On	17/03/2014	12.49	Call	1,444.81080		1.44481		1,443.23440	1.44323	1,444.811	12.67	0.00	0	0.00
€ / R	On	17/03/2014	12.49	Put	27.21080		0.02721		27.83440	0.02783	27.211	12.67	0.00	0	0.00
€ / R	On	17/03/2014	12.50	Call	1,435.18970		1.43519		1,433.62110	1.43362	1,435.190	12.63	0.00	0	0.00
€ / R	On	17/03/2014	12.50	Put	27.58970		0.02759		28.22110	0.02822	27.590	12.63	0.00	0	0.00
€ / R	On	17/03/2014	12.51	Call	1,425.83340		1.42583		1,424.27910	1.42428	1,425.833	12.62	0.00	0	0.00
€ / R	On	17/03/2014	12.51	Put	28.23340		0.02823		28.87910	0.02888	28.233	12.62	0.00	0	0.00
€ / R	On	17/03/2014	12.65	Call	1,296.41870		1.29642		1,295.09370	1.29509	1,296.419	12.52	0.00	0	0.00
€ / R	On	17/03/2014	12.65	Put	38.81870		0.03882		39.69370	0.03969	38.819	12.52	0.00	0	500.00
€ / R	On	17/03/2014	12.85	Call	1,117.24340		1.11724		1,116.33470	1.11633	1,117.243	12.36	0.00	0	0.00
€ / R	On	17/03/2014	12.85	Put	59.64340		0.05964		60.93470	0.06093	59.643	12.36	0.00	0	8,800.00
€ / R	On	17/03/2014	15.35	Call	102.36460		0.10236		105.82480	0.10582	102.365	16.59	0.00	0	5,500.00
€ / R	On	17/03/2014	15.35	Put	1,544.76460		1.54476		1,550.42480	1.55042	1,544.765	16.59	0.00	0	0.00
€ / R	On	13/06/2014			14.08930		14.08930		14.08500	14.08500		13.58	2,817,860.00	200	700.00
€ / R	On	13/06/2014	13.79	Call	708.37660		0.70838		712.05360	0.71205	708.377	13.13	0.00	0	0.00
€ / R	On	13/06/2014	13.79	Put	409.07660		0.40908		417.05360	0.41705	409.077	13.13	0.00	0	0.00
€ / R	On	13/06/2014	13.80	Put	414.01070		0.41401		422.02620	0.42203	414.011	13.15	0.00	0	0.00
€ / R	On	13/06/2014	13.80	Call	703.31070		0.70331		707.02620	0.70703	703.311	13.15	0.00	0	0.00
€ / R	On	13/06/2014	13.81	Call	698.27600		0.69828		702.02970	0.70203	698.276	13.16	0.00	0	0.00
€ / R	On	13/06/2014	13.81	Put	418.97600		0.41898		427.02970	0.42703	418.976	13.16	0.00	0	0.00
€ / R	On	15/09/2014			14.29470		14.29470		14.28160	14.28160		14.21	0.00	0	0.00
€ / R	On	15/09/2014	14.34	Call	713.65210		0.71365		715.13160	0.71513	713.652	14.27	0.00	0	0.00
€ / R	On	15/09/2014	14.34	Put	758.95210		0.75895		773.53160	0.77353	758.952	14.27	0.00	0	0.00
€ / R	On	15/09/2014	14.35	Call	709.88260		0.70988		711.38730	0.71139	709.883	14.29	0.00	0	0.00
€ / R	On	15/09/2014	14.35	Put	765.18260		0.76518		779.78730	0.77979	765.183	14.29	0.00	0	0.00
€ / R	On	15/09/2014	14.36	Call	706.13480		0.70613		707.66440	0.70766	706.135	14.31	0.00	0	0.00
€ / R	On	15/09/2014	14.36	Put	771.43480		0.77143		786.06440	0.78606	771.435	14.31	0.00	0	0.00
€ / R	On	12/12/2014			14.50350		14.50350		14.48430	14.48430		14.74	0.00	0	0.00
€ / R	On	12/12/2014	13.69	Put	445.54370		0.44554		460.91780	0.46092	445.544	13.61	0.00	0	0.00
€ / R	On	12/12/2014	13.69	Call	1,259.04370		1.25904		1,255.21780	1.25522	1,259.044	13.61	0.00	0	0.00
€ / R	On	12/12/2014	13.70	Call	1,252.98970		1.25299		1,249.25580	1.24926	1,252.990	13.62	0.00	0	0.00
€ / R	On	12/12/2014	13.70	Put	449.48970		0.44949		464.95580	0.46496	449.490	13.62	0.00	0	0.00
€ / R	On	12/12/2014	13.71	Call	1,246.95670		1.24696		1,243.32030	1.24332	1,246.957	13.62	0.00	0	0.00
€ / R	On	12/12/2014	13.71	Put	453.45670		0.45346		469.02030	0.46902	453.457	13.62	0.00	0	0.00
2025	On	06/02/2014			110.70223		110.70223		110.70201	110.70201			0.00	0	0.00
2025	On	06/02/2014	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On	06/02/2014	110.99	Put	287.77000		0.28777		287.99000	0.28799	287.770		0.00	0	0.00
2025	On	06/02/2014	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On	06/02/2014	111.00	Put	297.77000		0.29777		297.99000	0.29799	297.770		0.00	0	0.00
2025	On	06/02/2014	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On	06/02/2014	111.01	Put	307.77000		0.30777		307.99000	0.30799	307.770		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
2038	On 06/02/2014	Bond Future			106.55552		106.55552		107.05029	107.05029			0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	0.00000		0.00000		60.29000	0.06029	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	106.99	Put	434.48000		0.43448		0.00000	0.00000	434.480		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	0.00000		0.00000		50.29000	0.05029	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Put	444.48000		0.44448		0.00000	0.00000	444.480		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	0.00000		0.00000		40.29000	0.04029	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put	454.48000		0.45448		0.00000	0.00000	454.480		0.00	0	0.00
2050	On 06/02/2014	Bond Future			111.46927		111.46927		111.46712	111.46712			0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	1,479.27000		1.47927		1,477.12000	1.47712	1,479.270		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	1,469.27000		1.46927		1,467.12000	1.46712	1,469.270		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Call	1,459.27000		1.45927		1,457.12000	1.45712	1,459.270		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			414.21400		414.21400		416.23900	416.23900			0.00	0	0.00
AL37	On 08/05/2014	Index Future			419.66300		419.66300		421.71900	421.71900			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			487.13500		487.13500		490.53800	490.53800			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			493.54300		493.54300		496.99600	496.99600			0.00	0	0.00
ALBI	On 06/02/2014	Index Future			438.42600		438.42600		441.05900	441.05900			0.00	0	790.00
ALBI	On 08/05/2014	Index Future			444.19300		444.19300		446.86500	446.86500			0.00	0	85.00
ALBI	On 07/08/2014	Index Future			450.35300		450.35300		453.06600	453.06600			0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.40510		9.40510		9.48950	9.48950		12.09	470,255.00	50	10,284.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,105.27450		1.10527		1,189.53480	1.18953	1,105.274	17.30	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	0.17450		0.00017		0.03480	0.00003	0.174	17.30	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	805.86640		0.80587		890.21310	0.89021	805.866	14.88	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	0.76640		0.00077		0.71310	0.00071	0.766	14.88	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	67.15430		0.06715		42.80570	0.04281	67.154	12.22	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	172.25430		0.17225		232.30570	0.23231	172.254	12.22	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	87.54570		0.08755		129.73550	0.12974	87.546	12.22	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	142.44570		0.14245		100.23550	0.10024	142.446	12.22	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	83.62940		0.08363		124.46770	0.12447	83.629	12.24	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	148.52940		0.14853		104.96770	0.10497	148.529	12.24	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	154.74550		0.15475		109.83920	0.10984	154.745	12.26	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	79.84550		0.07985		119.33920	0.11934	79.846	12.26	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	44.00870		0.04401		71.06480	0.07106	44.009	12.51	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	238.90870		0.23891		181.56480	0.18156	238.909	12.51	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	2.28410		0.00228		3.25890	0.00326	2.284	17.16	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	897.18410		0.89718		813.75890	0.81376	897.184	17.16	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	0.58070		0.00058		1.03930	0.00104	0.581	18.45	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,195.48070		1.19548		1,111.53930	1.11154	1,195.481	18.45	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.47640		9.47640		9.56210	9.56210		11.94	4,681,341.60	494	3,242.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	247.72690		0.24773		293.75540	0.29376	247.727	11.93	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	261.32690		0.26133		221.65540	0.22166	261.327	11.93	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	243.08340		0.24308		288.55260	0.28855	243.083	11.94	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	266.68340		0.26668		226.45260	0.22645	266.683	11.94	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	238.77490		0.23877		283.41020	0.28341	238.775	11.96	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	272.37490		0.27237		231.31020	0.23131	272.375	11.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.54190		9.54190		9.62760	9.62760		12.09	0.00	0	250.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	216.01830		0.21602	247.57120	0.24757	216.018		12.56	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	564.11830		0.56412	509.97120	0.50997	564.118		12.56	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	571.17170		0.57117	516.69990	0.51670	571.172		12.58	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	213.07170		0.21307	244.29990	0.24430	213.072		12.58	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	210.16130		0.21016	241.06710	0.24107	210.161		12.59	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	578.26130		0.57826	523.46710	0.52347	578.261		12.59	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.61690		9.61690	9.69840	9.69840			12.22	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	460.79890		0.46080	507.24380	0.50724	460.799		12.21	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	383.89890		0.38390	348.84380	0.34884	383.899		12.21	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	455.84750		0.45585	502.01190	0.50201	455.848		12.21	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	388.94750		0.38895	353.61190	0.35361	388.948		12.21	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	450.93080		0.45093	496.81820	0.49682	450.931		12.21	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	394.03080		0.39403	358.41820	0.35842	394.031		12.21	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.71370		9.71370	9.68960	9.68960			12.48	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	46.29810		0.04630	44.57670	0.04458	46.298		13.42	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	272.59810		0.27260	294.97670	0.29498	272.598		13.42	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	44.26260		0.04426	42.68180	0.04268	44.263		13.45	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	280.56260		0.28056	303.08180	0.30308	280.563		13.45	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	42.30710		0.04231	40.85920	0.04086	42.307		13.49	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	288.60710		0.28861	311.25920	0.31126	288.607		13.49	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.82580		9.82580	9.80390	9.80390			12.23	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	223.97660		0.22398	213.24230	0.21324	223.977		12.48	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	338.17660		0.33818	349.34230	0.34934	338.177		12.48	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	220.39850		0.22040	209.80800	0.20981	220.398		12.51	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	344.59850		0.34460	355.90800	0.35591	344.598		12.51	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	216.87370		0.21687	206.42380	0.20642	216.874		12.54	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	351.07370		0.35107	362.52380	0.36252	351.074		12.54	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			40.54330		40.54330	-29.61480	-29.61480				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			559.11080		559.11080	502.71510	502.71510				0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			370.40620		370.40620	315.68740	315.68740				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			147.42130		147.42130	148.42670	148.42670				0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			4.40890		4.40890	4.00740	4.00740				0.00	0	0.00
CF CANDO CAFB	On 21/11/2013	Can-Do Future			0.00000		0.00000	5.43810	5.43810				0.00	1,100	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			10.55570		10.55570	26.01010	26.01010				0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			600.02530		600.02530	570.75840	570.75840				0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			662.22840		662.22840	629.48320	629.48320				0.00	0	3,784.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.13760		11.13760	11.12470	11.12470			12.76	0.00	0	385.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	377.16730		0.37717	366.04360	0.36604	377.167		13.01	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	29.56730		0.02957	31.34360	0.03134	29.567		13.01	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	368.80020		0.36880	357.81080	0.35781	368.800		13.00	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	31.20020		0.03120	33.11080	0.03311	31.200		13.00	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	360.50430		0.36050	349.65460	0.34965	360.504		12.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	32.90430	0.03290		34.95460	0.03495		32.904	12.99	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.30390	11.30390		11.29300	11.29300			13.47	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	348.73030	0.34873		346.68950	0.34669		348.730	13.45	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	334.83030	0.33483		343.68950	0.34369		334.830	13.45	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	344.26950	0.34427		342.28750	0.34229		344.269	13.47	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	340.36950	0.34037		349.28750	0.34929		340.369	13.47	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	340.09430	0.34009		338.16370	0.33816		340.094	13.50	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	346.19430	0.34619		355.16370	0.35516		346.194	13.50	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.67830	1.67830		1.66920	1.66920			13.50	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	383.42800	0.03834		316.46900	0.03165		383.428	13.05	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	100.42800	0.01004		124.46900	0.01245		100.428	13.05	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	318.54790	0.03185		260.73070	0.02607		318.548	13.14	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	135.54790	0.01355		168.73070	0.01687		135.548	13.14	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	260.90290	0.02609		212.74310	0.02127		260.903	13.23	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	177.90290	0.01779		220.74310	0.02207		177.903	13.23	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.69600	1.69600		1.68710	1.68710			13.28	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	532.54240	0.05325		491.06450	0.04911		532.542	13.19	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	472.54240	0.04725		520.06450	0.05201		472.542	13.19	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	487.29360	0.04873		449.37330	0.04494		487.294	13.28	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	527.29360	0.05273		578.37330	0.05784		527.294	13.28	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	448.60280	0.04486		413.59940	0.04136		448.603	13.46	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	588.60280	0.05886		642.59940	0.06426		588.603	13.46	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			113.06324	113.06324		113.06124	113.06124				0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	2,073.24000	2.07324		2,071.24000	2.07124		2,073.240		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	2,063.24000	2.06324		2,061.24000	2.06124		2,063.240		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	2,053.24000	2.05324		2,051.24000	2.05124		2,053.240		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.74766	83.58953		9.66154	84.22542				0.00	0	6,292.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	1,546.64000	1.54664		910.75000	0.91075		1,546.640		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	1,471.11000	1.47111		835.22000	0.83522		1,471.110		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	1,395.69000	1.39569		759.80000	0.75980		1,395.690		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.86855	80.90712		9.77944	81.55223				0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	2,419.09000	2.41909		1,773.98000	1.77398		2,419.090		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	2,343.80000	2.34380		1,698.69000	1.69869		2,343.800		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	2,268.61000	2.26861		1,623.50000	1.62350		2,268.610		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 06/02/2014	GOVI			437.95800		437.95800		440.55700	440.55700			0.00	0	373.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000		0.00000		5,670.00000	0.56700	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	20,320.00000		2.03200		0.00000	0.00000	20,320.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000		0.00000		5,570.00000	0.55700	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	20,420.00000		2.04200		0.00000	0.00000	20,420.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000		0.00000		5,470.00000	0.54700	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	20,520.00000		2.05200		0.00000	0.00000	20,520.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			449.87300		449.87300		452.55100	452.55100			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	101,170.00000		10.11700		74,390.00000	7.43900	101,170.000		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	101,270.00000		10.12700		74,490.00000	7.44900	101,270.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Put	101,370.00000		10.13700		74,590.00000	7.45900	101,370.000		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			200.62000		200.62000		200.89000	200.89000			0.00	0	1,328.00
IGOV	On 08/05/2014	Index Future			203.28300		203.28300		203.55900	203.55900			0.00	0	7.00
ILBI	On 06/02/2014	Index Future			543.99600		543.99600		544.31800	544.31800			0.00	0	190.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.21000		94.79000		5.18000	94.82000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.22000		94.78000		5.19000	94.81000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.27000		94.73000		5.22000	94.78000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.29000		94.71000		5.23000	94.77000			11,847,500.00	500	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.39000		94.61000		5.29000	94.71000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			5.46000		94.54000		5.35000	94.53000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.60000		94.40000		5.53000	94.47000			0.00	0	4,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.97000		94.03000		5.87000	94.13000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.30000		93.70000		6.18000	93.82000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.60000		93.40000		6.51000	93.49000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.91000		93.09000		6.80000	93.20000			0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.21000		92.79000		7.09000	92.91000			0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.35570		8.35570		8.41670	8.41670		9.67	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	232.07270		0.23207		285.66510	0.28567	232.073	10.32	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	16.37270		0.01637		8.96510	0.00897	16.373	10.32	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	223.51590		0.22352		276.53130	0.27653	223.516	10.29	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	17.81590		0.01782		9.83130	0.00983	17.816	10.29	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	215.06510		0.21507		267.47010	0.26747	215.065	10.26	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	19.36510		0.01937		10.77010	0.01077	19.365	10.26	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.42890		8.42890		8.49160	8.49160		9.95	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	364.54970		0.36455		411.54560	0.41155	364.550	9.95	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	75.64970		0.07565		59.94560	0.05995	75.650	9.95	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	357.34890		0.35735		403.92540	0.40393	357.349	9.95	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	78.44890		0.07845		62.32540	0.06233	78.449	9.95	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	350.22380		0.35022		396.37570	0.39638	350.224	9.95	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	81.32380		0.08132		64.77570	0.06478	81.324	9.95	0.00	0	0.00

Contract Details		Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO € / \$	On 13/12/2013			Foreign Exchange Future	1.34500	1.34500		1.35340	1.35340			0.00	0	0.00
QUANTO € / \$	On 17/03/2014			Foreign Exchange Future	1.34520	1.34520		1.35360	1.35360			0.00	0	0.00
R / ¥EN	On 13/12/2013			Foreign Exchange Future	9.93240	9.93240	0.10068	9.88760	9.88760		15.46	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Call	Foreign Exchange Future	3,079.26100	0.30793	0.10068	2,773.14970	0.27731	3,079.261	16.45	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Put	Foreign Exchange Future	655.26100	0.06553	0.10068	797.14970	0.07971	655.261	16.45	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Call	Foreign Exchange Future	3,004.33520	0.30043	0.10068	2,701.61640	0.27016	3,004.335	16.41	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Put	Foreign Exchange Future	680.33520	0.06803	0.10068	825.61640	0.08256	680.335	16.41	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Call	Foreign Exchange Future	2,930.17740	0.29302	0.10068	2,630.89560	0.26309	2,930.177	16.37	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Put	Foreign Exchange Future	706.17740	0.07062	0.10068	854.89560	0.08549	706.177	16.37	0.00	0	0.00
R023	On 06/02/2014			Bond Future	7.99392	101.95471		7.86567	102.76583			0.00	0	11,259.00
R023	On 06/02/2014	7.84	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.84	Put	Bond Future	974.50000	0.97450		163.38000	0.16338	974.500		0.00	0	0.00
R023	On 06/02/2014	7.85	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.85	Put	Bond Future	910.82000	0.91082		99.70000	0.09970	910.820		0.00	0	0.00
R023	On 06/02/2014	7.86	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.86	Put	Bond Future	847.18000	0.84718		36.06000	0.03606	847.180		0.00	0	0.00
R023	On 08/05/2014			Bond Future	8.09808	99.37934		7.96441	100.20225			0.00	0	0.00
R023	On 08/05/2014	7.59	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	7.59	Put	Bond Future	3,175.31000	3.17531		2,352.40000	2.35240	3,175.310		0.00	0	0.00
R023	On 08/05/2014	7.60	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	7.60	Put	Bond Future	3,111.56000	3.11156		2,288.65000	2.28865	3,111.560		0.00	0	0.00
R023	On 08/05/2014	7.61	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	7.61	Put	Bond Future	3,047.86000	3.04786		2,224.95000	2.22495	3,047.860		0.00	0	0.00
R157	On 06/02/2014			Bond Future	6.22950	116.37727		6.05833	116.65183		2.16	0.00	0	32,109.00
R157	On 06/02/2014	5.64	Call	Bond Future	127.29000	0.12729		195.34000	0.19534	127.290	2.11	0.00	0	0.00
R157	On 06/02/2014	5.64	Put	Bond Future	1,076.77000	1.07677		870.26000	0.87026	1,076.770	2.11	0.00	0	0.00
R157	On 06/02/2014	5.65	Call	Bond Future	130.71000	0.13071		200.03000	0.20003	130.710	2.11	0.00	0	0.00
R157	On 06/02/2014	5.65	Put	Bond Future	1,063.99000	1.06399		858.75000	0.85875	1,063.990	2.11	0.00	0	0.00
R157	On 06/02/2014	5.66	Call	Bond Future	134.20000	0.13420		204.79000	0.20479	134.200	2.11	0.00	0	0.00
R157	On 06/02/2014	5.66	Put	Bond Future	1,051.29000	1.05129		847.32000	0.84732	1,051.290	2.11	0.00	0	0.00
R157	On 08/05/2014			Bond Future	6.41431	111.10047		6.20727	111.37988		2.12	0.00	0	0.00
R157	On 08/05/2014	5.19	Call	Bond Future	113.11000	0.11311		160.59000	0.16059	113.110	2.05	0.00	0	0.00
R157	On 08/05/2014	5.19	Put	Bond Future	1,780.20000	1.78020		1,548.27000	1.54827	1,780.200	2.05	0.00	0	0.00
R157	On 08/05/2014	5.20	Call	Bond Future	115.06000	0.11506		163.16000	0.16316	115.060	2.05	0.00	0	0.00
R157	On 08/05/2014	5.20	Put	Bond Future	1,768.39000	1.76839		1,537.08000	1.53708	1,768.390	2.05	0.00	0	0.00
R157	On 08/05/2014	5.21	Call	Bond Future	117.04000	0.11704		165.76000	0.16576	117.040	2.05	0.00	0	0.00
R157	On 08/05/2014	5.21	Put	Bond Future	1,756.61000	1.75661		1,525.92000	1.52592	1,756.610	2.05	0.00	0	0.00
R157	On 07/08/2014			Bond Future	6.60220	112.64265		6.34315	112.92681		1.76	0.00	0	0.00
R157	On 07/08/2014	6.74	Call	Bond Future	751.01000	0.75101		914.72000	0.91472	751.010	1.78	0.00	0	0.00
R157	On 07/08/2014	6.74	Put	Bond Future	600.30000	0.60030		479.85000	0.47985	600.300	1.78	0.00	0	0.00
R157	On 07/08/2014	6.75	Call	Bond Future	757.22000	0.75722		921.64000	0.92164	757.220	1.78	0.00	0	0.00
R157	On 07/08/2014	6.75	Put	Bond Future	595.59000	0.59559		475.85000	0.47585	595.590	1.78	0.00	0	0.00
R157	On 07/08/2014	6.76	Call	Bond Future	763.08000	0.76308		928.22000	0.92822	763.080	1.78	0.00	0	0.00
R157	On 07/08/2014	6.76	Put	Bond Future	590.53000	0.59053		471.51000	0.47151	590.530	1.78	0.00	0	0.00
R157	On 06/11/2014			Bond Future	6.92925	107.39010		6.59046	107.67620		1.54	0.00	0	0.00
R157	On 06/11/2014	6.19	Call	Bond Future	372.78000	0.37278		483.61000	0.48361	372.780	1.52	0.00	0	0.00
R157	On 06/11/2014	6.19	Put	Bond Future	998.67000	0.99867		823.40000	0.82340	998.670	1.52	0.00	0	0.00
R157	On 06/11/2014	6.20	Call	Bond Future	376.11000	0.37611		487.55000	0.48755	376.110	1.52	0.00	0	0.00
R157	On 06/11/2014	6.20	Put	Bond Future	993.49000	0.99349		818.83000	0.81883	993.490	1.52	0.00	0	0.00
R157	On 06/11/2014	6.21	Call	Bond Future	379.46000	0.37946		491.50000	0.49150	379.460	1.52	0.00	0	0.00
R157	On 06/11/2014	6.21	Put	Bond Future	988.34000	0.98834		814.28000	0.81428	988.340	1.52	0.00	0	0.00
R157	On 15/09/2015			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.29758		118.68903		8.20075	119.53954		13.07	0.00	0	59,540.00
R186	On 06/02/2014	Bond Future	7.74	Call	1,023.36000		1.02336		1,269.57000	1.26957	1,023.360	12.88	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	6,041.10000		6.04110		5,436.80000	5.43680	6,041.100	12.88	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	1,045.80000		1.04580		1,295.75000	1.29575	1,045.800	12.88	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,970.94000		5.97094		5,370.38000	5.37038	5,970.940	12.88	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	1,068.59000		1.06859		1,322.32000	1.32232	1,068.590	12.88	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,901.22000		5.90122		5,304.44000	5.30444	5,901.220	12.88	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	5,186.81000		5.18681		5,827.24000	5.82724	5,186.810	13.32	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,324.71000		1.32471		1,114.63000	1.11463	1,324.710	13.32	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.39961		120.25039		8.29906	121.11333		13.18	0.00	0	640.00
R186	On 08/05/2014	Bond Future	7.09	Call	766.98000		0.76698		910.59000	0.91059	766.980	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,740.10000		12.74010		12,020.77000	12.02077	12,740.100	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	779.61000		0.77961		925.06000	0.92506	779.610	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,654.99000		12.65499		11,937.50000	11.93750	12,654.990	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	792.41000		0.79241		939.71000	0.93971	792.410	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,570.16000		12.57016		11,854.52000	11.85452	12,570.160	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,431.40000		1.43140		1,661.61000	1.66161	1,431.400	12.83	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,479.70000		9.47970		8,846.97000	8.84697	9,479.700	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	4,712.87000		4.71287		5,213.21000	5.21321	4,712.870	13.18	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,860.16000		3.86016		3,497.56000	3.49756	3,860.160	13.18	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future			8.49526		116.62765		8.39088	117.50356		13.09	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	6,047.85000		6.04785		5,603.95000	5.60395	6,047.850	13.01	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,316.57000		4.31657		4,748.58000	4.74858	4,316.570	13.01	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,354.44000		4.35444		4,788.76000	4.78876	4,354.440	13.02	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	6,000.54000		6.00054		5,558.95000	5.55895	6,000.540	13.02	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,392.50000		4.39250		4,829.14000	4.82914	4,392.500	13.02	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,953.50000		5.95350		5,514.23000	5.51423	5,953.500	13.02	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	7,050.10000		7.05010		7,620.30000	7.62030	7,050.100	13.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,579.46000		3.57946		3,273.75000	3.27375	3,579.460	13.29	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.59615		118.23835		8.48811	119.12424		12.72	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	4,198.22000		4.19822		4,591.44000	4.59144	4,198.220	12.60	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	8,004.17000		8.00417		7,511.50000	7.51150	8,004.170	12.60	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	4,231.67000		4.23167		4,626.90000	4.62690	4,231.670	12.60	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	7,952.31000		7.95231		7,461.65000	7.46165	7,952.310	12.60	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	4,265.27000		4.26527		4,662.51000	4.66251	4,265.270	12.60	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	7,900.69000		7.90069		7,412.04000	7.41204	7,900.690	12.60	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	8,455.18000		8.45518		9,043.82000	9.04382	8,455.180	13.04	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,905.57000		3.90557		3,608.32000	3.60832	3,905.570	13.04	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/02/2014	Bond Future			276.64494		276.64494		277.77352	277.77352			0.00	0	2,049.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	3,345.06000		3.34506		2,216.48000	2.21648	3,345.060		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R197	On 06/02/2014	Bond Future	280.00	Put	3,355.06000		3.35506		2,226.48000	2.22648	3,355.060		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	3,365.06000		3.36506		2,236.48000	2.23648	3,365.060		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.36440		104.89107		4.16699	105.06083		1.10	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	770.69000		0.77069		929.32000	0.92932	770.690		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	23.06000		0.02306		11.93000	0.01193	23.060		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	778.51000		0.77851		937.44000	0.93744	778.510		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	22.39000		0.02239		11.56000	0.01156	22.390		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	786.26000		0.78626		945.51000	0.94551	786.260		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	21.65000		0.02165		11.14000	0.01114	21.650		0.00	0	0.00
R201	On 08/05/2014	Bond Future			3.96850		106.27085		3.68569	106.44400		0.90	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	560.46000		0.56046		699.87000	0.69987	560.460		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	90.80000		0.09080		57.06000	0.05706	90.800		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	565.09000		0.56509		704.93000	0.70493	565.090		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	89.37000		0.08937		56.06000	0.05606	89.370		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	569.74000		0.56974		710.02000	0.71002	569.740		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	87.96000		0.08796		55.09000	0.05509	87.960		0.00	0	0.00
R201	On 07/08/2014	Bond Future			2.80152		103.33599		2.32201	103.51235		0.54	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	911.58000		0.91158		1,084.31000	1.08431	911.580		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	5.85000		0.00585		2.22000	0.00222	5.850		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	915.08000		0.91508		1,087.88000	1.08788	915.080		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	5.74000		0.00574		2.18000	0.00218	5.740		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	918.57000		0.91857		1,091.43000	1.09143	918.570		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	5.63000		0.00563		2.13000	0.00213	5.630		0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/02/2014	Bond Future			209.35320		209.35320		209.35072	209.35072			0.00	0	43,449.00
R202	On 06/02/2014	Bond Future	208.99	Call	363.20000		0.36320		360.72000	0.36072	363.200		0.00	0	0.00
R202	On 06/02/2014	Bond Future	208.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	353.20000		0.35320		350.72000	0.35072	353.200		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	343.20000		0.34320		340.72000	0.34072	343.200		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.94539		107.46705		6.80232	107.92725		4.55	0.00	0	8,517.00
R203	On 06/02/2014	Bond Future	5.95	Call	69.56000		0.06956		112.78000	0.11278	69.560		0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,323.74000		3.32374		2,906.76000	2.90676	3,323.740		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	128.62000		0.12862		198.07000	0.19807	128.620		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,752.10000		2.75210		2,361.35000	2.36135	2,752.100		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	132.62000		0.13262		203.68000	0.20368	132.620		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,723.03000		2.72303		2,333.89000	2.33389	2,723.030		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	136.71000		0.13671		209.42000	0.20942	136.710		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,694.06000		2.69406		2,306.57000	2.30657	2,694.060		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	734.44000		0.73444		963.35000	0.96335	734.440		0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,073.20000		1.07320		841.91000	0.84191	1,073.200		0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.08434		104.72048		6.92853	105.18790		4.76	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	177.39000		0.17739		238.94000	0.23894	177.390		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,297.42000		4.29742		3,891.55000	3.89155	4,297.420		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	180.77000		0.18077		243.24000	0.24324	180.770		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future	5.75	Put	4,269.42000	4.26942		3,864.47000	3.86447	4,269.420	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	184.19000	0.18419		247.59000	0.24759	184.190	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,241.46000	4.24146		3,837.44000	3.83744	4,241.460	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	1,002.72000	1.00272		1,215.68000	1.21568	1,002.720	4.70	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,736.89000	1.73689		1,482.43000	1.48243	1,736.890	4.70	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,870.98000	1.87098		2,174.46000	2.17446	1,870.980	4.78	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	931.92000	0.93192		767.98000	0.76798	931.920	4.78	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.21558	106.17362		7.04511	106.64836		4.27	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,046.20000	1.04620		1,249.58000	1.24958	1,046.200	4.22	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,095.75000	2.09575		1,824.39000	1.82439	2,095.750	4.22	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,423.15000	1.42315		1,213.97000	1.21397	1,423.150	4.28	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,629.55000	1.62955		1,895.11000	1.89511	1,629.550	4.28	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,410.45000	1.41045		1,202.62000	1.20262	1,410.450	4.28	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,644.55000	1.64455		1,911.46000	1.91146	1,644.550	4.28	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,659.62000	1.65962		1,927.87000	1.92787	1,659.620	4.28	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,397.84000	1.39784		1,191.35000	1.19135	1,397.840	4.28	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.37934	103.47931		7.19255	103.95873		4.13	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	1,052.87000	1.05287		1,246.26000	1.24626	1,052.870	4.07	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,444.82000	2.44482		2,158.79000	2.15879	2,444.820	4.07	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	1,062.69000	1.06269		1,257.25000	1.25725	1,062.690	4.07	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,428.62000	2.42862		2,143.76000	2.14376	2,428.620	4.07	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	1,072.57000	1.07257		1,268.29000	1.26829	1,072.570	4.07	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,412.48000	2.41248		2,128.78000	2.12878	2,412.480	4.07	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.19808	93.62533		9.12213	94.31181			0.00	0	1,652.00
R2037	On 06/02/2014	Bond Future	9.37	Call	1,524.32000	1.52432		2,210.80000	2.21080	1,524.320	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	1,611.75000	1.61175		2,298.23000	2.29823	1,611.750	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	1,699.04000	1.69904		2,385.52000	2.38552	1,699.040	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.30035	94.85676		9.22185	95.55336			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	611.06000	0.61106		1,307.66000	1.30766	611.060	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	698.26000	0.69826		1,394.86000	1.39486	698.260	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	785.32000	0.78532		1,481.92000	1.48192	785.320	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.39968	91.91523		9.31855	92.62220			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	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	3,202.22000	3.20222		2,495.25000	2.49525	3,202.220	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	3,110.78000	3.11078		2,403.81000	2.40381	3,110.780	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	3,019.48000	3.01948		2,312.51000	2.31251	3,019.480	0.00	0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.22205	104.26838		7.08107	104.85054		6.78	0.00	0	28,279.00
R204	On 06/02/2014	Bond Future	6.39	Call	226.85000	0.22685		327.93000	0.32793	226.850	6.61	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,721.45000	3.72145		3,240.37000	3.24037	3,721.450	6.61	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	232.93000	0.23293		336.02000	0.33602	232.930	6.61	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,684.68000	3.68468		3,205.61000	3.20561	3,684.680	6.61	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	239.14000	0.23914		344.25000	0.34425	239.140	6.61	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,648.06000	3.64806		3,171.01000	3.17101	3,648.060	6.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 08/05/2014	Bond Future			7.34811	105.63996		7.19748	106.23095		6.43	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	284.10000	0.28410	372.40000	0.37240	284.100	6.24	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.04	Put	5,558.01000	5.55801	5,055.32000	5.05532	5,558.010	6.24	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.05	Call	289.15000	0.28915	378.67000	0.37867	289.150	6.24	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.05	Put	5,521.51000	5.52151	5,020.04000	5.02004	5,521.510	6.24	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.06	Call	294.27000	0.29427	385.02000	0.38502	294.270	6.24	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.06	Put	5,485.09000	5.48509	4,984.85000	4.98485	5,485.090	6.24	0.00	0	0.00	
R204	On 07/08/2014	Bond Future			7.46688	103.07425		7.30565	103.67423		6.39	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,260.99000	2.26099	1,980.30000	1.98030	2,260.990	6.38	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.44	Call	2,161.26000	2.16126	2,480.55000	2.48055	2,161.260	6.38	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.45	Call	2,179.90000	2.17990	2,500.77000	2.50077	2,179.900	6.38	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.45	Put	2,242.52000	2.24252	1,963.41000	1.96341	2,242.520	6.38	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.46	Call	2,198.63000	2.19863	2,521.09000	2.52109	2,198.630	6.38	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.46	Put	2,224.15000	2.22415	1,946.63000	1.94663	2,224.150	6.38	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.78	Call	2,847.71000	2.84771	3,219.63000	3.21963	2,847.710	6.46	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.78	Put	1,694.73000	1.69473	1,466.67000	1.46667	1,694.730	6.46	0.00	0	530.00	
R204	On 06/11/2014	Bond Future			7.60131	104.49776		7.42890	105.10419		6.19	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,577.20000	1.57720	1,820.35000	1.82035	1,577.200	6.10	0.00	0	0.00	
R204	On 06/11/2014	Bond Future	6.99	Put	3,747.54000	3.74754	3,384.26000	3.38426	3,747.540	6.10	0.00	0	0.00	
R204	On 06/11/2014	Bond Future	7.00	Call	1,590.75000	1.59075	1,835.25000	1.83525	1,590.750	6.10	0.00	0	0.00	
R204	On 06/11/2014	Bond Future	7.00	Put	3,725.14000	3.72514	3,363.21000	3.36321	3,725.140	6.10	0.00	0	0.00	
R204	On 06/11/2014	Bond Future	7.01	Call	1,604.38000	1.60438	1,850.23000	1.85023	1,604.380	6.10	0.00	0	0.00	
R204	On 06/11/2014	Bond Future	7.01	Put	3,702.82000	3.70282	3,342.24000	3.34224	3,702.820	6.10	0.00	0	0.00	
R204	On 06/11/2014	Bond Future	7.99	Call	3,286.15000	3.28615	3,661.75000	3.66175	3,286.150	6.30	0.00	0	0.00	
R204	On 06/11/2014	Bond Future	7.99	Put	1,935.10000	1.93510	1,704.27000	1.70427	1,935.100	6.30	0.00	0	1,270.00	
R204	On 21/12/2018	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.52979	99.21444		7.42122	99.72340		8.33	0.00	0	18,702.00
R207	On 06/02/2014	Bond Future	6.64	Call	245.08000	0.24508	326.95000	0.32695	245.080	8.12	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.64	Put	4,512.37000	4.51237	4,085.28000	4.08528	4,512.370	8.12	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.65	Call	251.53000	0.25153	335.02000	0.33502	251.530	8.13	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.65	Put	4,469.62000	4.46962	4,044.15000	4.04415	4,469.620	8.13	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.66	Call	258.11000	0.25811	343.24000	0.34324	258.110	8.13	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.66	Put	4,427.04000	4.42704	4,003.21000	4.00321	4,427.040	8.13	0.00	0	0.00	
R207	On 08/05/2014	Bond Future			7.65326	100.51951		7.53841	101.03626		8.06	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	286.86000	0.28686	353.64000	0.35364	286.860	7.84	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.19	Put	7,125.48000	7.12548	6,675.51000	6.67551	7,125.480	7.84	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.20	Call	291.91000	0.29191	359.62000	0.35962	291.910	7.84	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.20	Put	7,081.87000	7.08187	6,632.83000	6.63283	7,081.870	7.84	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.21	Call	297.04000	0.29704	365.69000	0.36569	297.040	7.84	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.21	Put	7,038.36000	7.03836	6,590.26000	6.59026	7,038.360	7.84	0.00	0	0.00	
R207	On 07/08/2014	Bond Future			7.77062	98.27377		7.64895	98.79850		7.96	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,458.36000	2.45836	2,730.12000	2.73012	2,458.360	7.95	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.69	Put	2,805.67000	2.80567	2,552.70000	2.55270	2,805.670	7.95	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.70	Put	2,783.33000	2.78333	2,531.72000	2.53172	2,783.330	7.95	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.70	Call	2,479.18000	2.47918	2,752.30000	2.75230	2,479.180	7.95	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.71	Call	2,500.09000	2.50009	2,774.58000	2.77458	2,500.090	7.95	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.71	Put	2,761.10000	2.76110	2,510.86000	2.51086	2,761.100	7.95	0.00	0	0.00	

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			7.89484		99.63106		7.76645	100.16123		7.92	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	2,062.12000		2.06212	2,283.96000	2.28396		2,062.120	7.83	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,378.66000		4.37866	4,070.33000	4.07033		4,378.660	7.83	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	2,078.48000		2.07848	2,301.46000	2.30146		2,078.480	7.83	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,352.68000		4.35268	4,045.49000	4.04549		4,352.680	7.83	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	2,094.93000		2.09493	2,319.05000	2.31905		2,094.930	7.84	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,326.81000		4.32681	4,020.76000	4.02076		4,326.810	7.84	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.71992		97.22858		7.60155	97.85032		9.34	0.00	0	11,100.00
R208	On 06/02/2014	Bond Future	6.74	Call	199.88000		0.19988	280.15000	0.28015		199.880	9.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,501.19000		5.50119	4,959.72000	4.95972		5,501.190	9.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	205.41000		0.20541	287.40000	0.28740		205.410	9.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,450.81000		5.45081	4,911.06000	4.91106		5,450.810	9.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	211.30000		0.21130	295.09000	0.29509		211.300	9.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,400.83000		5.40083	4,862.88000	4.86288		5,400.830	9.07	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.83131		95.11160		7.70712	95.74257		9.39	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	258.36000		0.25836	328.26000	0.32826		258.360	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,468.41000		8.46841	7,907.34000	7.90734		8,468.410	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	263.20000		0.26320	334.15000	0.33415		263.200	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,417.24000		8.41724	7,857.22000	7.85722		8,417.240	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	268.11000		0.26811	340.12000	0.34012		268.110	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,366.16000		8.36616	7,807.20000	7.80720		8,366.160	9.13	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.93606		96.43143		7.80570	97.07191		8.75	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,223.38000		3.22338	2,903.90000	2.90390		3,223.380	8.76	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,505.41000		2.50541	2,826.41000	2.82641		2,505.410	8.76	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,528.76000		2.52876	2,851.53000	2.85153		2,528.760	8.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,197.36000		3.19736	2,879.65000	2.87965		3,197.360	8.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,552.23000		2.55223	2,876.76000	2.87676		2,552.230	8.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,171.50000		3.17150	2,855.55000	2.85555		3,171.500	8.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	3,777.25000		3.77725	4,181.46000	4.18146		3,777.250	8.93	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,112.77000		2.11277	1,876.50000	1.87650		2,112.770	8.93	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.05174		94.36668		7.91519	95.01430		8.82	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,984.02000		1.98402	2,241.15000	2.24115		1,984.020	8.67	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	4,928.42000		4.92842	4,537.93000	4.53793		4,928.420	8.67	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	2,001.94000		2.00194	2,260.59000	2.26059		2,001.940	8.68	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	4,897.31000		4.89731	4,508.34000	4.50834		4,897.310	8.68	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	2,019.97000		2.01997	2,280.14000	2.28014		2,019.970	8.68	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	4,866.33000		4.86633	4,478.88000	4.47888		4,866.330	8.68	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	4,422.14000		4.42214	4,835.90000	4.83590		4,422.140	8.98	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,334.10000		2.33410	2,100.24000	2.10024		2,334.100	8.98	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 06/02/2014	Bond Future			9.07198		75.54667		8.98584	76.19319		19.37	0.00	0	23,202.00
R209	On 06/02/2014	Bond Future	8.54	Call	1,137.38000		1.13738	1,349.20000	1.34920		1,137.380	19.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/02/2014	Bond Future	8.54	Put	5,276.67000		5.27667		4,841.97000	4.84197	5,276.670	19.14	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	1,159.03000		1.15903		1,373.59000	1.37359	1,159.030	19.15	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,217.19000		5.21719		4,785.23000	4.78523	5,217.190	19.15	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	1,180.95000		1.18095		1,398.28000	1.39828	1,180.950	19.15	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,158.12000		5.15812		4,728.93000	4.72893	5,158.120	19.15	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.16444		73.39599		9.07561	74.05189		20.19	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	827.66000		0.82766		951.39000	0.95139	827.660	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,643.73000		11.64373		11,111.56000	11.11156	11,643.730	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	840.13000		0.84013		965.30000	0.96530	840.130	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,565.54000		11.56554		11,034.81000	11.03481	11,565.540	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	852.74000		0.85274		979.35000	0.97935	852.740	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,487.63000		11.48763		10,958.34000	10.95834	11,487.630	19.70	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.25179		74.41460		9.16026	75.08015		19.48	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	4,153.17000		4.15317		4,490.67000	4.49067	4,153.170	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,707.84000		5.70784		5,379.79000	5.37979	5,707.840	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	4,185.64000		4.18564		4,524.76000	4.52476	4,185.640	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,665.73000		5.66573		5,339.30000	5.33930	5,665.730	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,218.24000		4.21824		4,558.97000	4.55897	4,218.240	19.39	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,623.87000		5.62387		5,299.05000	5.29905	5,623.870	19.39	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.34348		72.29741		9.24938	72.97084		19.83	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,455.33000		4.45533		4,783.57000	4.78357	4,455.330	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	7,036.88000		7.03688		6,691.69000	6.69169	7,036.880	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,486.09000		4.48609		4,815.74000	4.81574	4,486.090	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,992.64000		6.99264		6,648.86000	6.64886	6,992.640	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,516.96000		4.51696		4,848.03000	4.84803	4,516.960	19.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,948.62000		6.94862		6,606.26000	6.60626	6,948.620	19.71	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/02/2014	Bond Future			161.74418		161.74418		161.74303	161.74303			0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	254.18000		0.25418		253.03000	0.25303	254.180		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	244.18000		0.24418		243.03000	0.24303	244.180		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	234.18000		0.23418		233.03000	0.23303	234.180		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/02/2014	Bond Future			129.04434		129.04434		129.04969	129.04969			0.00	0	522.00
R211	On 06/02/2014	Bond Future	128.99	Call	54.34000		0.05434		59.69000	0.05969	54.340		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	44.34000		0.04434		49.69000	0.04969	44.340		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	34.34000		0.03434		39.69000	0.03969	34.340		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/02/2014	Bond Future			131.64697		131.64697		131.64792	131.64792			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	1,343.03000	1.34303	1,342.08000	1.34208	1,343.030		16.79	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		16.79	0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Put	1,353.03000	1.35303	1,352.08000	1.35208	1,353.030		16.79	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		16.80	0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Put	1,363.03000	1.36303	1,362.08000	1.36208	1,363.030		16.80	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			17.33	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.89837	86.66725	8.81215	87.32859			17.32	0.00	0	21,021.00
R213	On 06/02/2014	Bond Future	8.29	Call	974.19000	0.97419	1,166.95000	1.16695	974.190		17.32	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,807.69000	5.80769	5,339.11000	5.33911	5,807.690		17.32	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	993.91000	0.99391	1,189.38000	1.18938	993.910		17.32	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,744.73000	5.74473	5,278.86000	5.27886	5,744.730		17.32	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	1,013.78000	1.01378	1,211.96000	1.21196	1,013.780		17.32	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,682.03000	5.68203	5,218.87000	5.21887	5,682.030		17.32	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.99485	84.26980	8.90584	84.94074			17.32	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	822.24000	0.82224	945.33000	0.94533	822.240		17.32	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,944.61000	11.94461	11,396.76000	11.39676	11,944.610		17.32	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	834.48000	0.83448	958.98000	0.95898	834.480		17.32	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,867.15000	11.86715	11,320.71000	11.32071	11,867.150		17.32	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	846.86000	0.84686	972.79000	0.97279	846.860		17.32	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,789.95000	11.78995	11,244.94000	11.24494	11,789.950		17.32	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.08719	85.43909	8.99529	86.12007			17.32	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,151.17000	4.15117	4,488.66000	4.48866	4,151.170		17.32	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	6,001.51000	6.00151	5,658.02000	5.65802	6,001.510		17.32	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,958.13000	5.95813	5,616.28000	5.61628	5,958.130		17.32	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,183.80000	4.18380	4,522.93000	4.52293	4,183.800		17.32	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,216.57000	4.21657	4,557.33000	4.55733	4,216.570		17.32	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,914.98000	5.91498	5,574.76000	5.57476	5,914.980		17.32	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.18596	83.08089	9.09135	83.76972			17.32	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,550.73000	4.55073	4,884.59000	4.88459	4,550.730		17.32	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	7,110.83000	7.11083	6,755.86000	6.75586	7,110.830		17.32	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,582.06000	4.58206	4,917.35000	4.91735	4,582.060		17.32	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	7,066.55000	7.06655	6,713.01000	6.71301	7,066.550		17.32	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,613.50000	4.61350	4,950.23000	4.95023	4,613.500		17.32	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	7,022.47000	7.02247	6,670.37000	6.67037	7,022.470		17.32	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			17.32	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			17.32	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.20915	76.09703	9.13834	76.64282			20.42	0.00	0	2,927.00
R214	On 06/02/2014	Bond Future	8.99	Call	2,102.30000	2.10230	2,360.63000	2.36063	2,102.300		20.42	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,813.84000	3.81384	3,526.38000	3.52638	3,813.840		20.42	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	2,134.03000	2.13403	2,394.75000	2.39475	2,134.030		20.42	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,766.01000	3.76601	3,480.94000	3.48094	3,766.010		20.42	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	2,166.05000	2.16605	2,429.15000	2.42915	2,166.050		20.43	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,718.62000	3.71862	3,435.93000	3.43593	3,718.620		20.43	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.30041	73.81320	9.22737	74.36698			20.43	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	3,156.64000	3.15664	3,417.80000	3.41780	3,156.640		20.43	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,559.90000	5.55990	5,267.28000	5.26728	5,559.900		20.43	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	3,188.21000	3.18821	3,451.01000	3.45101	3,188.210		20.43	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,511.99000	5.51199	5,221.01000	5.22101	5,511.990		20.43	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	3,219.96000	3.21996	3,484.40000	3.48440	3,219.960		20.43	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	5,464.39000	5.46439	5,175.05000	5.17505	5,464.390		20.43	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			20.43	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
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.26621	98.63974		9.21075	99.18652			0.00	0	10,220.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	1,756.99000	1.75699	1,210.21000	1.21021	1,756.990			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	1,655.72000	1.65572	1,108.94000	1.10894	1,655.720			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	1,554.64000	1.55464	1,007.86000	1.00786	1,554.640			0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.35989	95.51547		9.30258	96.07041			0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	3,174.44000	3.17444	2,619.50000	2.61950	3,174.440			0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	3,072.31000	3.07231	2,517.37000	2.51737	3,072.310			0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	2,970.37000	2.97037	2,415.43000	2.41543	2,970.370			0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			19,982.72000	19,982.72000	19,936.82000	19,936.82000				0.00	0	0.00
<b>Total for Derivatives :</b>												<b>682,803,787.00</b>	<b>65,676</b>	<b>2 354 466.00</b>
<b><u>i-Bonds</u></b>														
AA02	On 28/03/2016	Spot Bond			0.00000	100.00000		0.00000	100.86635			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.50000	104.88026		6.50000	104.86173			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000		0.00000	101.12606			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.18000	106.27021		8.18000	106.24668			0.00	0	3,844,200,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000		0.00000	99.97207			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000		0.00000	100.07423			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.04500	97.15465		9.04500	97.13091			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.80000	102.95939		6.80000	102.94037			0.00	0	1,326,800,000.00
AB07	On 07/03/2014	Spot Bond			4.89500	103.00480		4.89500	102.99117			0.00	0	1,015,700,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000		0.00000	100.41103			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.30000	106.45788		8.30000	106.43397			0.00	0	500,000,000.00
ABCPi2	On 20/09/2014	Spot Bond			0.84000	135.48665		0.84000	135.47051			0.00	0	305,820,900.00
ABCPi3	On 07/12/2023	Spot Bond			2.30000	131.10131		2.30000	266.15886			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000	100.00000		0.00000	101.38954			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.75137			0.00	1,000,000,000	500,000,000.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.24759			0.00	100,000,000	100,000,000.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.30413			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	101.34169			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.46646			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.26000	107.43788		7.26000	107.41672			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.37664			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		6.14500	104.21218		6.14500	104.19475			0.00	0	6,800,000.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.88324			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.07981			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.94085			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.91991			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.00147			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.19094			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.36135			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.33408			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.52467			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.09552			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.57525			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.29000	129.82162		5.29000	129.79080			2,036,650,000,000.00	385,000,000	385,000,000.00
ABLI03	On 15/03/2015	Spot Bond		3.00000	125.58503		3.00000	125.56264			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.79000	116.78597		2.79000	116.76588			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.44000	100.54973		4.44000	100.52809			3,346,872,000,000.00	753,800,000	376,900,000.00
ABLI06	On 19/07/2020	Spot Bond		5.85000	102.09964		5.85000	102.95164			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		10.70000	116.44695		10.70000	116.41398			0.00	0	91,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.31044			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.39862			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.47582			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.55040			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.09000	111.98631		4.09000	111.96318			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	44.41430		100.00000	44.30552			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.04000	163.73444		2.04000	163.70961			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	156.01341		2.76000	155.98677			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.07000	168.05009		2.07000	168.02450			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.18000	166.14755		2.18000	166.12173			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.69625	73.37558		7.69625	73.34846			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.69625	73.37558		7.69625	73.34846			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.95000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.19816			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.88000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	89.76000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.18000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	86.50000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	86.01000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.83942			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.73600			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.55000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		5.68500	106.90397		5.68500	106.88760			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	86.78000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	89.37000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.17000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.01295			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.79000	113.85606		6.79000	113.83506			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.76095			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	82.15000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	84.49000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.74000	93.55539		2.74000	100.73627			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.72000	98.98795		2.72000	146.43040			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.78000	111.85811		2.78000	192.29008			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	83.27000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.39000	91.24518		9.39000	91.81901			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	91.60000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.70000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	106.60535			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	88.78000			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		9.58000	109.81233		9.58000	111.26608			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		9.52500	111.67062		9.52500	111.69204			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.69000	90.67052		8.69000	90.64934			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.56000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	107.44000			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	9.62000		110.55600		9.62000	110.95781			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	91.64000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.00000		108.62441		8.00000	108.60089			0.00	0	40,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.45000		103.05600		6.45000	103.03793			0.00	0	520,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.66500		101.70758		8.66500	97.58972			3,466,000,000.00	400,000	447,500,000.00
ABS7	On 11/09/2026	Spot Bond	9.78000		94.75617		9.78000	94.73118			0.00	0	13,600,000.00
ABS9	On 17/03/2016	Spot Bond	7.15000		106.43721		7.15000	106.41656			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	1.54000		130.05376		1.54000	130.03583			0.00	0	190,000,000.00
ABSI2	On 07/12/2023	Spot Bond	2.11000		133.08451		2.11000	270.18649			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	0.78000		124.23325		0.78000	126.98924			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.00000		124.60929		2.00000	127.09326			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		33.69989		100.00000	33.61826			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.95000		106.71048		10.95000	106.67906			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.05466			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.65388		100.00000	2.64738			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.05806			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.10616			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		15.81835		100.00000	15.77961			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.05126			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		59.94199		11.00000	59.92485			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL04U	On 20/06/2016	Spot Bond	100.00000		10.12374	100.00000	10.09895				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.05479				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.09483				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	101.39359				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.54279				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.32705				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.37201				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.39179				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.47895				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.47895				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.49468				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.29111				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.49468				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.46324				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	85.91200				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.26585				0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.34531				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.15695				0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.24621				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.34509				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		100.00000	0.00000	101.38983				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000		100.00000	0.00000	101.40779				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.37184			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.15621			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.29112			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.12000	105.90052		9.12000	105.87429			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.18328			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.04500	103.20528		7.04500	103.18561			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.46054			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.56170			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.29349			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	100.52539			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	79.33917			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	153.56264			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	153.59113			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.32701			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.12738			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.12738			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.52539			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.98260			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.28202			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.27123			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.41769			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.86935			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.41628			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.03127			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL141	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.15965			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.36406			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	103.75013			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.16506			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.33243			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.11484			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.09503			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.30383			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.28617			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.15988			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.12926			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.18869			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.30023			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.23724			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.16528			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.18509			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond		10.23000	101.86372		10.23000	101.83565			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.20472			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.17428			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.65095			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	112.55460			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.11293			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond		9.12000	107.16207		9.12000	107.13597			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.29476			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	110.21073		1.75000	110.31866			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.18329			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.18671			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.27061			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.31537			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.22584			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.30642			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.26166			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.36012			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.55437			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.32432			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.74590			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.30642			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.26321			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.33952			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.36289			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.17413			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.20114			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.36838			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.35654			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.45850			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.27956			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44420			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44956			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.45850			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.72610			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.38696			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.38696			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	112.63130			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	113.42999			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.19000			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.17745			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.01366			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.21150			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.21687			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.27061			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.19179			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.99282			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.01071			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.28631			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.50100			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.11876			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	8.75824	100.00000	8.73702			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.07058			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.07853			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.08382			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.68978			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.76703			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.86988			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.66051			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.63500	98.40403	7.63500	98.38378			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.87520			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.03204			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.10000	103.72205		8.10000	103.69931			0.00	0	2,304,945,100.00
AIR02	On 30/04/2023	Spot Bond	9.22000	116.12276		9.22000	116.09401			0.00	0	11,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	63.35552		100.00000	63.20203			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.87000	110.62250		6.87000	110.60185			0.00	0	1,730,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	60.34294		100.00000	60.19675			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.41895		100.00000	12.39131			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.97000	151.32727		2.97000	151.30051			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.79000	101.62968		4.79000	129.85625			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.18530			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.23609			0.00	0	300,000,000.00
ANG07	On 11/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.73258			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.72610			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.65860			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.27454			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.07355			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.59000	106.20115		8.59000	106.17661			0.00	0	193,100,000.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.68466			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.53374			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	92.50270		100.00000	92.27259			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.41462			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.75000	110.16214		6.75000	110.14206			0.00	0	1,023,100,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.14579			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.03577			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW7	On 02/10/2014	Spot Bond	6.12500		103.42860		6.12500	103.41146			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.45000		106.29056		8.45000	106.26640			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.37968			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.66679		105.42848		10.66679	104.10574			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.57425		103.08295		10.57425	102.58773			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.62704		102.95765		10.62704	102.51204			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.51315			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.67983		103.01263		10.67983	102.43370			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.74740		101.91935		11.74740	101.90089			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.55117			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.55117			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.55124			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.91679		101.85906		10.91679	101.78138			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.82141		104.17287		10.82141	102.53254			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.57425		103.08295		10.57425	102.58773			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.81179		103.38330		10.81179	102.67187			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.03063		96.64380		10.03063	102.06918			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.46757			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.45077			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.45077			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.36792			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.98562			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.31620		102.19603		10.31620	101.93677			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.22500		101.31381		11.22500	101.28334			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.42300			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA26	On 30/09/2017	Spot Bond		10.22500	69.56003		10.22500	98.68527			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.98561			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.32316			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	77.70185		12.22500	101.40583			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.42819			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		10.99000	64.49496		10.99000	101.19340			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.38299			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.42065			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.42065			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.83125			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.36490			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.02804			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.43687			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.91195			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.98562			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.43687			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.66679	105.77446		13.66679	104.52524			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.02736	103.17381		15.02736	103.15169			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		13.93049	102.93249		13.93049	102.63699			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.90861			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.90861			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.90861			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.98342			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	11.69618		100.00000	11.67399			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.46107		100.00000	21.40908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD2U	On 30/06/2035	Spot Bond	100.00000		19.53199	100.00000	19.48467				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.05679	100.00000	12.02757				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.05679	100.00000	12.02757				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.57723	100.00000	14.54191				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.63092	100.00000	12.60031				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		76.46930	100.00000	76.31818				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.60520				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.55154				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.58951				0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000		97.33333	100.00000	97.07447				0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000		86.08491	100.00000	85.88235				0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000		81.83857	100.00000	81.65548				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.01000		105.56729	2.01000	172.22934				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.14000		97.10096	8.14000	142.05865				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.14000		98.42976	8.14000	142.37295				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.52500		97.53372	8.52500	97.51135				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.38145				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.13596				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	101.50933				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.21817				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		83.25792	100.00000	83.06998				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.68000		99.13173	7.68000	99.11110				0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.58916				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.63051				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.64474			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.69217			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.73956			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.87184			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	9.37370		100.00000	9.35099			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.44421			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.46882			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.47936			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.48288			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.52502			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.58114			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	9.17130		100.00000	9.14908			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	9.17130		100.00000	9.14908			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.20848			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.31360			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.34226			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.00000	104.01097		8.00000	103.98843			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.42823			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.58092			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	6.55912		100.00000	6.54306			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	6.55912		100.00000	6.54306			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.47000	106.26424		5.47000	106.24867			0.00	0	2,903,100,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.49716			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.95081			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.48069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC35	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	97.84394			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.05808			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.06926			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.06227			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.06579			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.07217			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.09855			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.13693			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.29120			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		14.84926	100.00000	14.81329				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.11437			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	5.94500		107.16788		5.94500	107.15055			16,851,697,000,000.00	2,834,600,000	3,010,000,000.00
CBL08	On 02/11/2016	Spot Bond	9.10000		113.54182		9.10000	113.51391			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.74917			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.94071			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.80000		104.28091		8.80000	104.25611			15,840,000,000.00	1,800,000	680,900,000.00
CBL12	On 06/09/2018	Spot Bond	10.90000		104.02807		10.90000	103.99758			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.62491			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.15000		105.17870		11.15000	105.14768			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.37133			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.99000		101.52320		8.99000	101.49855			12,586,000,000.00	1,400,000	40,700,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.00034			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.59000		100.63800		11.59000	100.60719			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.39344			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.84576			0.00	0	0.00

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	100.33921			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.01500		93.39044		10.01500	93.36524			42,063,000,000.00	4,200,000	2,100,000.00
CCT01	On 23/06/2023	Spot Bond	9.97000		121.14251		9.97000	121.11032			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.82000		116.91519		9.82000	116.88457			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.16000		116.08874		9.16000	116.06003			0.00	0	3,386,700,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.20317			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.35000		103.33002		11.35000	103.29851			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.24828			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.55503			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.21342			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.39580			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.84084			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	99.85509			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.10130			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.09941			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.10940			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.65110			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.61213			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.61213			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.23454			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		87.40530		100.00000	87.20437			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		87.40530		100.00000	87.20437			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		87.40530		100.00000	87.20437			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.32708			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		87.40530		100.00000	87.20437			0.00	0	0.00



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	102.61533			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.75269			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.04627		10.11000	104.01839			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.75269			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.90634			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	106.73826			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		100.71014		2.76000	114.23589			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	105.86351			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		111.20508		3.14000	114.17792			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.96193		8.25000	101.93917			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	101.75269			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.75269			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		119.20894		3.10000	113.77905			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		119.04079		2.40000	113.62073			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.92715			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.81435			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.73031			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.74059			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.85000		102.62510		7.85000	102.60340			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.81254			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.80032			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.65568			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.66884			0.00	0	0.00

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	7.90000	102.76202		7.90000	102.74015			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.90000	102.76202		7.90000	102.74015			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	7.95000	105.96112		7.95000	105.93855			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.36306			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.51768			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.68502			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.68502			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	69.82349		100.17539	69.65222			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.89577			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.20271			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.38389			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00001			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.99993			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.36163		9.35000	102.33621			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.36163		9.35000	102.33621			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.99995			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.99995			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	99.99981			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.22949			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.99982			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.06241			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.06241			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.06241			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.06241			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.06241			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.09184			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.14073			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.14073			0.00	400,000,000	400,000,000.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.14073			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.14073			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.14073			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.14890			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		8.92000	104.64731		8.92000	104.62209			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.60781			0.00	0	1,500,000,000.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.12171			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.16838			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.16838			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.46705			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.56989			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.83934			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.25270			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.24375			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.26417			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.05179			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00021			0.00	0	0.00
CLN277	On 25/05/2017	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
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.26057			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	106.18129			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.47786			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.12950			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.04141			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.20792			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.41379			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.41379			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.41379			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.41379			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.26827			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.87102			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.63208			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.32856			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.31223			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.22428			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.31223			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.06506			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.46556			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.22449			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.22449			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.21747			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	103.14379			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	100.23432			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.67000	95.40110		10.67000	93.86091			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.19000	94.82899		11.19000	95.39497			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.15701			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.47996			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.22850			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.61068			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.52704			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.50975		8.80500	100.59685			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.27956			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.61753			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	101.34580			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.37264			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.47639			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.38696			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.99387			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.99387			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.99387			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.54293			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.06073			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.56918			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.15701			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	101.54437			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.54659			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.73895			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.16457			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.99638			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.18968			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.84796			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.90773			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.54060			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.26018			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.70506			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.76446			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.51340			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.29312			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.12966			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	37.09603		7.01000	37.70947			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	145.18565			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		8.52500	97.53372		8.52500	129.97831			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN88	On 28/04/2028	Spot Bond	8.14000		32.35523	8.14000	142.05865				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.14000		32.75307	8.14000	142.37295				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	86.71293				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	86.59932				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.93753				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.93753				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.38101				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.28032				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.30016				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.30642				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.61068				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.17388				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.40000		110.91475	8.40000	107.21327				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.45000		106.30734	8.45000	101.79346				0.00	0	865,800,000.00
COJ05	On 05/06/2023	Spot Bond	9.92500		119.63665	9.92500	113.51863				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.75000		110.68740	7.75000	110.66440				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.51500		108.44167	9.51500	108.41383				0.00	0	194,000,000.00
COT01	On 03/04/2023	Spot Bond	9.98000		96.11731	9.98000	96.09160				0.00	0	577,900,000.00
COT02	On 03/04/2028	Spot Bond	10.87000		96.67066	10.87000	96.64256				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.87000		89.59034	10.87000	89.56443				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.92980				0.00	10,000,000	10,000,000.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000	0.00000	99.94601				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000	0.00000	99.87661				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.42433				0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.95556				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.55089			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.37500		91.69205		12.37500	94.99424			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.56719		100.00000	10.53384			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.45282			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.72500		99.10147		7.72500	98.23694			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.40049			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	102.06876			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	98.42646			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.36818			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.39814			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.46998			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.63000		126.06732		6.63000	118.57154			0.00	0	1,930,200,000.00
DV22	On 07/02/2020	Spot Bond	8.12000		109.20644		8.12000	109.18282			558,656,000.00	68,800	4,363,900,000.00
DV23	On 27/02/2023	Spot Bond	8.61000		111.18990		8.61000	111.16443			606,144,000.00	70,400	10,184,300,000.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.09817			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.75000		133.81732		7.75000	133.78967			1,550,000,000,000.00	200,000,000	1,900,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	106.30979			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.83622			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.82244			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	99.81291			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.32241			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.83612		0.10000	132.35867			0.00	0	2,300,000,000.00
EL28	On 02/05/2028	Spot Bond	2.15000		115.09723		2.15000	115.07939			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.16000		102.76660		2.16000	102.75064			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.23000		102.68885		2.23000	103.07602			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM01		On 28/07/2020	Spot Bond	9.41500	109.02306	9.41500	108.99581			0.00	0	0.00
EMM02		On 11/03/2021	Spot Bond	9.26500	109.81057	9.26500	109.78310			0.00	0	0.00
EMM03		On 04/05/2024	Spot Bond	9.92000	101.43138	9.92000	101.40426			0.00	0	0.00
EMM04		On 16/05/2028	Spot Bond	10.53000	90.14601	10.53000	98.64068			0.00	0	0.00
EPF001		On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.10804			0.00	0	0.00
EPFC07		On 20/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.51662			0.00	0	0.00
EPFC08		On 12/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.17949			0.00	0	0.00
EPFC09		On 06/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.28362			0.00	0	0.00
EPFC10		On 19/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.07960			0.00	0	0.00
EQ185U		On 11/06/2014	Spot Bond	100.00000	61.68873	100.00000	61.53764			0.00	0	0.00
EQ187U		On 21/02/2014	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
EQ197U		On 25/11/2013	Spot Bond	100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
EQ198U		On 12/12/2013	Spot Bond	100.00000	98.41731	100.00000	98.15968			0.00	0	0.00
EQ199U		On 15/01/2014	Spot Bond	100.00000	92.83753	100.00000	92.61436			0.00	0	0.00
EQ201U		On 13/02/2014	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
EQS01		On 18/11/2014	Spot Bond	3.00000	126.73428	3.00000	126.71171			0.00	0	0.00
EQS02		On 01/07/2015	Spot Bond	10.81000	108.19133	10.81000	108.16038			0.00	0	0.00
EQS04		On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	106.12403			0.00	0	0.00
EQS05		On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.66122			0.00	0	0.00
EQS06		On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.98622			0.00	0	0.00
EQS07		On 09/04/2018	Spot Bond	9.51000	84.82848	9.51000	98.09777			0.00	0	0.00
EQS08A		On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.01797			0.00	0	0.00
ERS3A8		On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.14778			0.00	0	0.00
ERS3B2		On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.13550			0.00	0	0.00
ERS3B3		On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.13104			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.15062			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.14494			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.12508			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.12893			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.12080			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.12638			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.11969			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.12434			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.29000		104.25339		6.29000	104.23566			257,890,000,000.00	41,000,000	241,000,000.00
ES18	On 20/04/2018	Spot Bond	7.30500		108.13248		7.30500	108.11117			1,010,073,307,500.00	138,271,500	18,088,571,500.00
ES23	On 25/01/2023	Spot Bond	8.27500		114.27683		8.27500	114.25165			25,517,617,500.00	3,083,700	25,326,883,700.00
ES26	On 02/04/2026	Spot Bond	8.73500		94.56183		8.73500	94.53962			49,130,007,500.00	5,624,500	9,100,524,500.00
ES33	On 15/09/2033	Spot Bond	9.64500		82.67523		9.56000	83.29226			96,500,001,609,000.00	10,005,184,200	90,034,684,200.00
ES42	On 25/04/2042	Spot Bond	9.80500		88.30011		9.80500	88.27689			9,805,000,000,000.00	1,000,000,000	45,182,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00012			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.70887			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.10800			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.95346			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.17893			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.84226			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.85369		100.00000	10.82740			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.56226		100.00000	10.53667			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.84275			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.92590			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	102.09211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	102.25821			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.75000		103.49861		6.75000	103.47962			2,587,275,000,000.00	383,300,000	1,617,000,000.00
FRB05	On 21/12/2018	Spot Bond	8.99000		101.69820		8.99000	101.67376			0.00	0	55,300,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.21973			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.21966			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.60240			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	102.83355			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.79000		109.79236		10.79000	109.76084			0.00	0	181,500,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.82680			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.10000		125.35063		2.10000	126.17230			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.14000		132.76895		2.14000	269.54563			0.00	0	100,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.45000		97.70069		2.45000	103.65206			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.70000		99.22256		2.70000	146.77752			0.00	0	200,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.67000		113.66067		2.67000	195.38933			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.06000		113.37267		7.06000	113.35095			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.03700		58.16001		8.03700	57.45424			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49500		37.13580		9.49500	36.22968			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000		35.88179		9.73000	34.96485			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	104.80293			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.99982			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	104.20615			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.75668			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.99983			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.99983			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	102.12580			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.99984			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.56090			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.83473			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.32715			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.47462			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	103.62761			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.12419		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.12419		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.80611			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.45850			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.79783			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.94934			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.38159			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	111.80543			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.16117			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.43168			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.09980		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.70147			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.04194			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.53359			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.64077			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.93687			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.79247			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.02414			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.15227			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.93152			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.86914			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.66756			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.63542			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.07042			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.04373			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.97071			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.07399			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.74788			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.89105		100.09221	13.85700			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.28315			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	112.45422			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.55344			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.75833			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.99986			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.60085			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.43856			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	101.45658			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.31451			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.35117			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.82458			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.23447			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.21797			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.32432			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC162	On 14/12/2018	Spot Bond	13.22500		51.84105		13.22500	51.82252			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.23837			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.24016			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.90234			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.30463			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.69500		88.72023		3.69500	91.77058			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.36906			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.36906			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.08276			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.15701			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.53853			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.94042			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.27956			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.24554			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.43232			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.48890			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.25720			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.42729			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.61183			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.73538			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.83046			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.72283			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.44389			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.43498			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.70201			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.21025				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.55899				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.34000		119.89141	3.34000	115.36386				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.46372				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.47989				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.32000		109.83035	3.32000	115.52956				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.12000		99.09479	1.12000	120.54643				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.34000		106.85968	3.34000	115.36386				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.10000		104.76200	2.10000	122.00087				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.17000		103.74227	2.17000	125.47864				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.63616				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	98.37410				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	102.02926				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	102.06739				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.25511				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.45297				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	106.51712				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.71891				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.65065				0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.39232				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.87670				0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.39053				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	104.78191				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	93.69204				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	93.57401				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.24460	100.00000	9.22195				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		11.37875	100.00000	11.34284				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.24000		140.91968	4.24000	140.88983				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.85408				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.61918				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	103.10371				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	103.16816				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	102.94191				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	102.03480				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	100.91814				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.65000		127.54167	2.65000	258.92972				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.15000		132.66397	2.15000	269.33243				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.87000		125.36467	2.87000	254.50855				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.47000		102.94208	2.47000	122.83039				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.52150				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.00000		127.11231	2.00000	123.20717				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.69083				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.93264				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000	0.00000	100.39312				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.16376				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.92000		92.00163	2.92000	91.98555				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		12.78972	104.97509	12.75701				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		19.72184	101.07593	19.67308				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		11.00439	100.44759	10.97733				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.16440				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS76	On 18/06/2017	Spot Bond	100.76967		17.96824	100.76967	17.92392				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.50000		101.33944	2.50000	101.32280				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.10169				0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.77811				0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.41000		96.64288	2.41000	104.06167				0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000	0.00000	98.23658				0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.44000		96.35750	2.44000	103.75429				0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000	0.00000	99.93924				0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.35000		130.58285	2.35000	335.89584				0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.87806				0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.33429				0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000	0.00000	100.31381				0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.29764				0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000	0.00000	99.96386				0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000	0.00000	99.93318				0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.09981				0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.90714				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.75000		104.02740	5.75000	104.01110				0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.05000		105.07213	6.05000	105.05484				0.00	0	105,400,000.00
FRX16	On 15/09/2016	Spot Bond	7.04000		103.97709	7.04000	103.95722				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.52000		104.86036	7.52000	104.83897				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.76000		111.23829	7.76000	111.21503				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.41000		102.99345	8.41000	102.97002				0.00	0	244,800,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX20	On 01/10/2020	Spot Bond		8.71500	107.19147		8.71500	101.48019			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.42000	91.67167		9.42000	91.64836			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.58000	112.82040		9.58000	112.79157			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.42000	95.17786		10.42000	95.15159			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.48500	78.18549		10.48500	78.16354			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.00135			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.05712			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.10217			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.12018			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.16515			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.23713			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.29111			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.52486			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.26112			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.86898			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.80000	103.14208		8.80000	103.11768			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	100.38053			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.68048			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.76468			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.06552			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.32825			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.32776			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.32628			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.32922			0.00	0	0.00

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	100.74386			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.96865			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.51588			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.52835			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.55243			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.58230			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.62373			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	101.41678			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.04792			0.00	16,000,000	16,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.74023			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.41414			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.05199			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.36758			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.93299			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.23233			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.69885			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.67328			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.33093			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.37413			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.43345			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.46834			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.35125			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	3,429,182,600.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.64999			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.44079		102.89380		7.44079	101.97786			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	100.68322			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.79407		102.91805		7.79407	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	100.72593			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.24502		102.95434		8.24502	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	100.77809			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	100.74271			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.84597			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.87920			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.89000		112.61953		7.89000	112.59585			3,945,000,000,000.00	500,000,000	4,125,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.92000		135.10439		1.92000	274.28864			0.00	0	10,857,400,000.00
HWAY24	On 07/12/2024	Spot Bond	1.90000		138.25530		1.90000	274.72483			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.46000		101.04978		9.46000	101.02440			0.00	0	720,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.48000		100.84092		9.48000	100.81554			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		38.88351		100.00000	38.71064			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		11.31752		100.00000	11.26721			0.00	0	0.00

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		53.72447	100.00000	53.32123				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		29.94179	100.00000	29.71705				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		18.19004	100.00000	18.05351				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		9.24757	100.00000	9.17815				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.80000		110.55566	1.80000	110.53967				10,221,120,000,000.00	5,678,400,000	88,063,500,000.00
I2038	On 31/01/2038	Spot Bond	2.34500		106.58921	2.32000	107.06313				43,326,337,250,000.00	18,476,050,000	32,848,000,000.00
I2046	On 31/03/2046	Spot Bond	2.40000		104.17286	2.40000	104.15603				2,400,000,000,000.00	1,000,000,000	43,283,000,000.00
I2050	On 31/12/2050	Spot Bond	2.39000		111.58340	2.39000	111.56549				19,120,000,000.00	8,000,000	17,765,000,000.00
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	6.95000		106.25851	6.95000	106.23847				0.00	0	22,300,000.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	102.50909				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.46822				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.29244				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.46041				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.57000		102.36657	6.57000	102.34849				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.45000		106.15421	7.45000	106.13276				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.15000		108.52789	8.15000	108.50395				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.50000		101.58869	6.50000	101.57106				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.59727				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.12075				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.09000		112.19409	4.09000	112.17100				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.27000		104.66391	7.27000	104.64361				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.34844				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.37113				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.94000		105.67608	0.94000	126.37183				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL36	On 31/01/2022	Spot Bond		2.07000	105.97261		2.07000	126.44778			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.60289			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.75922			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.82000	104.73459		7.82000	104.71253			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.36462			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.17893			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.17230			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.42000	101.73960		8.42000	101.71668			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.98000	94.59712		8.98000	94.57454			0.00	0	110,400,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.39557			0.00	0	2,800,000.00
IBL49	On 02/04/2018	Spot Bond		7.90000	86.47447		7.90000	99.02644			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.03000	101.51539		9.03000	103.16592			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.41313			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.42672			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.21000	101.09422		7.21000	102.38613			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.20000	100.75840		8.20000	102.21538			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00275		100.00000	0.00274			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.56135			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.58911			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.66500	103.99247		8.66500	99.10268			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	100.51689		5.00000	100.50326			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	100.51689		5.00000	100.50326			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.59615		5.00000	101.58252			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.51689		5.00000	100.50326			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.80187		4.00000	100.79084			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.16207			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.07873			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.32269			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	108.74425		9.20000	108.71739			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.12564			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.12564			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.14785			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.72382		100.00000	8.70245			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.54244			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.31603			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.20913			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		8.95000	101.68672		8.95000	101.66212			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.98338			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.17253			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.15229			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.58565			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	5.81022		100.00000	5.79208			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond		100.00000	95.80052		100.00000	95.54974			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond		100.00000	87.74038		100.00000	87.52998			0.00	0	0.00
INA348	On 26/11/2013	Spot Bond		5.25000	97.44214		5.25000	99.81336			0.00	0	0.00
INA349	On 03/12/2013	Spot Bond		5.25000	99.89942		5.25000	99.88506			0.00	0	0.00
INA350	On 10/12/2013	Spot Bond		5.25000	99.79903		5.25000	99.71315			0.00	0	0.00
INA402	On 07/01/2014	Spot Bond		5.35000	99.38815		5.35000	99.30135			0.00	0	0.00
INA403	On 14/01/2014	Spot Bond		5.35000	99.28690		5.35000	99.20028			0.00	0	0.00
INA404	On 21/01/2014	Spot Bond		5.35000	99.18586		5.35000	99.09942			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA405	On 28/01/2014	Spot Bond	5.45000	99.06808		5.45000	98.98023			0.00	0	0.00
INA406	On 04/02/2014	Spot Bond	5.45000	98.96561		5.45000	98.87794			0.00	0	0.00
INA407	On 11/02/2014	Spot Bond	5.45000	98.86334		5.45000	98.77586			0.00	0	0.00
INA408	On 18/02/2014	Spot Bond	5.45000	98.76129		5.45000	98.67398			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.40102			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.18914			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.28513			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.66679	104.46386		10.66679	103.47135			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.66679	102.32359		10.66679	102.07087			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.33520			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.00849			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.30639			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.95346		6.50000	100.93573			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.41379			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.97294			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.10680			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.10680			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.20966			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.30860			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	99.95667			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.15628			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.23499			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.64809			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.69140			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING215		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.95529			0.00	0	0.00
ING216		On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	102.48212			0.00	0	0.00
ING217		On 17/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.01084			0.00	0	0.00
ING219		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	102.23345			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.26225			0.00	0	0.00
ING223		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.22732			0.00	0	0.00
ING224		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.95488			0.00	0	0.00
ING225		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.98689			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.28829			0.00	0	0.00
ING229		On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.61470			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	100.00000	2.12389		100.00000	2.07075			0.00	0	0.00
ING233		On 25/06/2014	Spot Bond	100.00000	70.83703		100.00000	70.70262		1,210,000,000,000,000.00	12,100,000,000	12,100,000,000.00	
ING60U		On 28/02/2014	Spot Bond	100.00000	98.91304		100.00000	98.64498			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.36792			0.00	0	0.00
INGR01		On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.95011			0.00	0	0.00
IP265U		On 26/11/2013	Spot Bond	100.00000	66.66667		100.00000	99.72678			0.00	0	0.00
IP266U		On 08/01/2014	Spot Bond	100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
IPB3		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.81904			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.75317			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.77022			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.78163			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	7.96000	103.49465		7.96000	103.47246			0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	5.59500	102.58580		5.59500	102.57038			0.00	0	4,070,100,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.51935			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	8.30000	106.35185		8.30000	106.32796			0.00	0	226,800,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.89307			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.86869			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.97805			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.36134			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.13000		108.00612		8.13000	107.98261			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	103.52034			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.73157			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.16000		97.94439		3.16000	116.86500			0.00	0	445,500,000.00
IV019	On 31/03/2028	Spot Bond	3.88000		95.18984		3.88000	127.84298			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.13091			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.94094			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.90827			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.55131			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.22615			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.80000		90.07280		3.80000	90.84131			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.80000		89.99771		3.80000	96.84840			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.66455			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.24575			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.15229			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.49000		108.58819		11.49000	108.55468			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.60242			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.88000		94.17963		3.88000	127.84298			0.00	0	88,600,000.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.95326			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.62426			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.10961			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA347	On 21/11/2013	Spot Bond	5.25000		95.01188		5.25000	95.01188			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	5.25000		99.97124		5.25000	99.88506			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	5.25000		99.87072		5.25000	99.78471			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	5.25000		99.77039		5.25000	99.68456			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond	5.35000		99.35920		5.35000	99.27246			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond	5.35000		99.25801		5.35000	99.17144			0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond	5.35000		99.15703		5.35000	99.07064			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond	5.45000		99.03878		5.45000	98.95098			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond	5.45000		98.93637		5.45000	98.84875			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond	5.45000		98.81958		5.45000	98.74673			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond	100.00000		80.93126		100.00000	80.75221		5,660,000,000,000,000.00	56,600,000,000	37,300,000,000.00	
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.25334			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.49115			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.51411			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.47938			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.89779			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.24665			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.42245			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.41983			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.21826			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.42063			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.01302			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.05534			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.87944			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.77031			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.77602			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.78743			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.73607			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.64525			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.49111			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.23809			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.17769			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.46467			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.26368			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	85.08159		100.00000	84.88372			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	96.94366		100.00000	96.68988			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	77.31092		100.00000	77.09497			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	68.22430		100.00000	68.09701			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.49218			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	40.30479		100.00000	40.20715			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.76246			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	13.58553		100.00000	13.55262			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.80463			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	38.70079		100.00000	38.41030			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	52.83989		100.00000	52.67492			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.76263			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.54749			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.52000	141.11803		8.52000	141.08552			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.52355			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.27069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.45576				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.40000	99.88037	8.40000	99.85803				26,880,000,000.00	3,200,000	101,600,000.00
LGL03	On 03/04/2018	Spot Bond	8.55000	69.46601	8.55000	97.84445				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.13000	100.74782	9.13000	102.71293				0.00	0	120,900,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.02785				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.20000	103.94824	11.20000	103.91729				8,960,000,000,000.00	800,000,000	1,840,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.22676				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.30887				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.33139				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.35835				0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.36998				0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.78577				0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.34248				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.67486				0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.09147				0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond	0.00000	100.00000	0.00000	98.84791				0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000	72.85429	100.00000	72.70916				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	39.71031	100.00000	39.41325				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	38.70079	100.00000	38.41030				0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.25271				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.77366				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.18187				0.00	6,000,000	6,000,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.83945				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.68398				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.41299				0.00	0	0.00

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	102.14752			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.22865			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.85877			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.32762			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.16573			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.26945			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.20460			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.22313			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.52395			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	86.76745		100.00000	86.56520			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	82.86335		100.00000	82.67880			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	90.37222		100.00000	90.15446			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	61.99201		100.00000	61.84018			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	38.65802		100.00000	38.56437			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	15.74096		100.00000	15.70241			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	38.43009		100.00000	38.33597			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.34000	103.96902		8.34000	103.94569			0.00	0	170,000,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.44046			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.22135			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.33088			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.82058			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.82699			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.85901			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	102.65364			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	102.78857			0.00	0	0.00

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		7.63500	103.62132		7.63500	103.59999			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.41000	107.43702		8.41000	107.41297			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.34000	107.64902		9.34000	107.62233			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		4.88500	108.56279		4.88500	108.54847			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.11115			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.15616			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.33000	105.84004		9.33000	105.94770			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		6.95000	104.25541		6.95000	104.23574			0.00	0	4,787,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.92930			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.56000	100.57613		8.56000	100.55310			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.93251			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.26000	100.58298		8.26000	100.56075			0.00	0	170,000,000.00
MTN02	On 13/07/2014	Spot Bond		6.01500	106.29669		6.01500	106.27957			0.00	0	10,090,000,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.05000	106.94348		7.05000	106.92336			0.00	0	1,450,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.20500	109.66390		8.20500	109.63994			0.00	0	70,000,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	85.48009		100.00000	85.28037			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	5.93439		100.89771	5.91990			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.01440		100.61875	5.99974			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.18618			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.18924			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.19248			0.00	0	0.00

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	100.19541			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.19675			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.21476			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.23552			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.24893	100.00000	0.24832				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.24893	100.00000	0.24832				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.83000	96.67220		8.83000	96.64912			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	6.90000	101.19377		6.90000	102.32056			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.78703			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.90052			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.13191			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.65449			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.38022			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.30766			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.50172			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.65000	108.59620		6.65000	108.57657			0.00	0	801,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.74376			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.26000	116.59324		8.26000	116.56717			14,868,000,000.00	1,800,000	177,700,000.00
NBK4		On 28/10/2024	Spot Bond	10.69500	32.96841		10.69500	32.95923			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.20000	104.23427		7.20000	104.21402			0.00	0	950,000,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.65947			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.69727			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.36000	102.09580		6.36000	102.07837			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.21214			0.00	0	0.00
NBK9A		On 23/03/2016	Spot Bond	7.40000	105.74964		7.40000	105.72841			0.00	0	10,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.10367				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	99.99993				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.14065				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.96338				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.80482				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.87193				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	86.41802				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.87936				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	100.57311				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.62765				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.50203				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.85575				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	82.53533				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.43117				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.30644				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.90500				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.19337				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.21463				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.14264				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.89430				0.00	0	0.00

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	101.09852			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.08782			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.08693			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.90000		106.37903		7.90000	106.35626			0.00	0	4,400,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.67911			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.14500		103.37173		5.14500	103.35732			0.00	0	33,100,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.75569			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.65000		112.82810		11.65000	112.79281			0.00	0	120,900,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	109.64353			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.79486			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.16000		161.82885		2.16000	161.80384			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.38000		108.03020		8.38000	108.00611			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.18763			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.60022			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.60022			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.01000		106.85683		9.01000	107.03074			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.04931			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.29105			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.04664			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.04608			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.04815			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.21000		106.82010		9.21000	108.41729			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.05023			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.04819			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.04936			0.00	0	0.00

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	9.41000	106.78370		9.41000	106.95148			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.05349			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.05105			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.05017			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.06537			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.06048			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.05179			0.00	0	0.00
NRA014		On 30/04/2014	Spot Bond	6.40000	102.83027		6.40000	102.81272			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	8.08000	122.89615		8.08000	116.75119			0.00	0	820,000,000.00
NRA022		On 31/10/2022	Spot Bond	8.59500	123.32853		8.59500	123.29987			13,752,000,000.00	1,600,000	1,008,800,000.00
NRA023		On 31/05/2023	Spot Bond	2.05500	165.67022		2.05500	165.64507			0.00	0	8,400,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.20000	130.54753		9.20000	124.39797			0.00	0	340,350,000.00
NTC10		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.69274			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.67420			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.71525			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.44030			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.23845			0.00	0	0.00
NTC16		On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.16557			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	99.93518			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	99.91630			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	15.30708		100.00000	15.27000			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	28.24691		100.00000	28.17849			0.00	0	0.00
OML01		On 27/10/2015	Spot Bond	6.18000	105.60993		6.18000	105.59227			0.00	0	61,700,000.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	9.14908		100.00000	9.12692			0.00	0	0.00
PBET01		On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.78000			0.00	0	0.00

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		43.61081	100.00000	43.50516				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.54207				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.18031				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	102.34740				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.18530				0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.19037				0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	100.00000		85.27080	100.00000	85.08214			0,765,100,000,000,000.00	07,651,000,000	40,000,000,000.00	
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.11102				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.56792				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.14934				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.12840				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.25616				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.19693				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.15315				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.32875				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.25402				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.19883				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.40896				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.32060				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.25212				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.47214				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.48729				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.49411				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.50926				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.57432			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.58944			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.17897			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.49117			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	5.95000	108.48371		5.95000	108.46615			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	4.76500	96.29777		4.76500	96.28524			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	7.94000	39.07483		7.94000	39.06652			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	6.10000	115.10428		5.95000	115.35944		6,017,506,310,260,000.00	25,820,706,600	15,137,200,000.00	
R158		On 15/09/2015	Spot Bond	5.95000	115.37812		5.95000	115.35944			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	5.85000	90.13577		5.85000	90.12141			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	5.95000	121.87991		5.95000	121.86018			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	5.78000	85.24775		5.78000	85.23433			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.21500	122.62214		8.12000	123.44580		5,445,945,130,842,000.00	62,926,978,800	26,506,563,600.00	
R187P		On 21/12/2026	Spot Bond	7.86000	36.51311		7.86000	36.50542			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.78000	34.17204		7.78000	34.16492			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.70000	279.17327		1.65000	280.24915		5,684,800,000,000.00	3,344,000,000	26,359,000,000.00	
R201		On 21/12/2014	Spot Bond	4.55000	108.10318		4.39500	108.25570		3,661,931,000,000,000.00	04,820,000,000	54,860,000,000.00	
R202		On 07/12/2033	Spot Bond	2.18000	210.00692		2.18000	209.97435		3,935,964,276,000.00	1,805,488,200	52,954,900,000.00	
R2023		On 28/02/2023	Spot Bond	7.90500	100.83948		7.78000	101.62728		1,921,067,501,679,000.00	43,019,291,800	17,175,948,400.00	
R203		On 15/09/2017	Spot Bond	6.83500	106.29150		6.70000	106.73151		3,285,972,287,142,500.00	80,756,735,500	11,398,535,500.00	
R2030		On 31/01/2030	Spot Bond	8.75500	97.00584		8.75500	96.05519		218,875,000,000,000.00	25,000,000,000	08,400,000,000.00	
R2037		On 31/01/2037	Spot Bond	9.04000	97.49987		9.04000	97.47644		817,361,128,160,000.00	90,416,054,000	16,483,054,000.00	
R204		On 21/12/2018	Spot Bond	7.12500	107.11362		6.99000	107.67413		1,892,111,304,262,500.00	65,559,481,300	17,218,849,600.00	
R2048		On 28/02/2048	Spot Bond	9.13000	98.11186		9.13000	98.08765		1,460,003,570,927,000.00	59,912,767,900	35,152,267,900.00	
R206		On 15/01/2014	Spot Bond	5.23500	103.01128		5.08000	103.01877		235,575,000,000.00	45,000,000	61,835,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Spot Bond		7.43500	101.72844		7.33000	102.21730			1,825,191,091,061,000.00	45,486,360,600	14,286,159,700.00
R208	On 31/03/2021	Spot Bond		7.63000	96.16504		7.51500	96.76624			2,379,142,700,032,000.00	11,814,246,400	72,179,304,300.00
R209	On 31/03/2036	Spot Bond		8.99500	74.72027		8.91000	75.34908			1,459,341,205,521,500.00	62,239,155,700	83,894,077,900.00
R210	On 31/03/2028	Spot Bond		1.98000	159.95823		1.98000	159.93424			41,232,428,820,000.00	20,824,459,000	36,814,459,000.00
R211	On 31/01/2017	Spot Bond		0.24000	129.11293		0.24000	129.09969			2,400,000,000.00	10,000,000	26,934,000,000.00
R212	On 31/01/2022	Spot Bond		1.50000	131.83261		1.50000	131.81462			537,000,000,000.00	358,000,000	83,297,540,000.00
R213	On 28/02/2031	Spot Bond		8.81500	85.71925		8.73000	86.36106			1,873,967,852,282,500.00	12,588,525,500	64,029,025,500.00
R214	On 28/02/2041	Spot Bond		9.06000	75.81223		9.06000	75.79367			1,176,381,746,694,000.00	29,843,459,900	89,358,500,000.00
R225C	On 15/03/2014	Spot Bond		4.25500	98.74527		4.25500	98.73391			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		4.36500	96.59994		4.36500	96.58841			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.01000	92.58486		6.01000	92.56972			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		5.85000	90.13577		5.85000	90.12141			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.77000	87.73103		5.77000	87.71724			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.78000	85.24775		5.78000	85.23433			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		4.43000	99.69749		4.43000	99.68543			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		4.45000	97.52978		4.45000	97.51806			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		4.40000	95.45685		4.40000	95.44550			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		5.92000	91.25648		5.92000	91.24194			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.79000	88.86479		5.79000	88.85093			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.77000	86.40766		5.77000	86.39423			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.83000	83.83458		5.83000	83.82142			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.67500	79.11276		6.67500	79.09857			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.72500	76.40711		6.72500	76.39331			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		6.99500	73.04520		6.99500	73.03148			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		6.97500	70.64594		6.97500	70.63270			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R335C	On 21/06/2019	Spot Bond		6.95500	68.33869		6.95500	68.32593			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		6.94500	66.08082		6.94500	66.06850			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.29000	62.48090		7.29000	62.46868			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.27000	60.36585		7.27000	60.35407			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.43500	57.55113		7.43500	57.53965			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.40500	55.61800		7.40500	55.60695			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.37500	53.76538		7.37500	53.75474			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.34500	51.98953		7.34500	51.97928			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.30500	50.33334		7.30500	50.32348			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.26500	48.74876		7.26500	48.73925			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.06000	43.38358		8.06000	43.37421			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.02000	41.88082		8.02000	41.87183			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.98000	40.44571		7.98000	40.43706			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.94000	39.07483		7.94000	39.06652			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.90000	37.76498		7.90000	37.75698			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.86000	36.51311		7.86000	36.50542			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.82000	35.31637		7.82000	35.30897			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.78000	34.17204		7.78000	34.16492			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.89571			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.99028			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00018			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.00392			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.87786			0.00	1,400,000,000	700,000,000.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	13.00184		100.00000	12.97034			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.81163		100.00000	3.80240			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSC12	On 08/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.36217			0.00	800,000,000	400,000,000.00
RCSC13	On 06/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.25268			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.42561			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.00369			0.00	20,000,000	20,000,000.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.38808			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.65378			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.98931			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.17107			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.69487			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.01987			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.85195			0.00	0	260,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.36841			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.40401			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.82031			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.70828			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.63520			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.17609			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	100.00000		0.00000		100.00000	100.00000			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.50093			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.70626			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.60870			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.75521			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.67286			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.67286			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP013		On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.63496			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.83512			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.00849			0.00	0	0.00
RP017		On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.70635			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	106.23328		12.35000	106.19869			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.67767			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	12.16580		100.00000	12.13633			0.00	0	0.00
RP021		On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.54166			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.14124			0.00	0	0.00
RP023		On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.16767			0.00	0	0.00
RP024		On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.83549			0.00	400,000,000	200,000,000.00
RPG01		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.91793			0.00	0	0.00
RPG01U		On 25/02/2014	Spot Bond	100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
RPG02		On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.99999			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond	100.00000	1.78386		100.00000	1.77949			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond	100.00000	9.69747		100.00000	9.67398			0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond	100.00000	14.29544		100.00000	14.26081			0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond	100.00000	12.10394		100.00000	12.08911			0.00	0	0.00
RPP09U		On 21/11/2016	Spot Bond	100.00000	22.86553		100.00000	100.00000			0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.27897			0.00	0	0.00
RPS002		On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	101.06202			0.00	0	0.00
RW21		On 21/04/2021	Spot Bond	8.81500	107.15199		8.81500	107.12660			0.00	0	701,500,000.00
SBC2		On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	97.97239			0.00	0	0.00
SBK12		On 24/11/2016	Spot Bond	7.25000	109.51562		7.25000	109.49407			0.00	0	3,202,600,000.00
SBK13		On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK14	On 01/12/2017	Spot Bond		8.75000	102.89606		8.75000	102.87199			0.00	0	1,762,800,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	100.64282			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.39003			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	100.51819			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.65322			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.64049			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.20000	103.43792		7.20000	103.41770			0.00	0	1,120,000,000.00
SBK9	On 10/04/2018	Spot Bond		8.59000	100.38734		8.59000	100.36415			0.00	0	792,400,000.00
SBK111	On 09/04/2014	Spot Bond		1.84000	131.76740		1.84000	131.74678			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond		7.41000	112.75024		7.41000	112.72759			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.27000	112.99865		7.27000	112.97637			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.20000	113.12313		7.20000	113.10104			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.10000	102.10376		8.10000	102.08136			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.34500	112.86548		7.34500	112.84300			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.31000	112.92760		7.31000	112.90521			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.24662			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.91194			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.43831			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.00921			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.75000	105.31953		7.75000	105.29742			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.30689			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.98558			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.14638			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.18937			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.16500	109.78139		9.16500	109.75452			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS20	On 15/05/2026	Spot Bond		9.77000	102.29217		9.77000	102.26521			0.00	0	309,300,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.20185			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.43263			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.30534			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.00008			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.48000	101.73306		8.48000	101.70972			0.00	0	160,000,000.00
SBS3	On 25/05/2026	Spot Bond		8.82000	95.38312		8.82000	95.36037			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.21500	96.81293		9.21500	96.78883			18,430,000,000.00	2,000,000	154,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.13000	114.45813		7.13000	114.43634			0.00	0	60,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.18000	132.34963		2.18000	268.69404			0.00	0	250,000,000.00
SBSI12	On 31/01/2017	Spot Bond		0.94000	105.67608		0.94000	126.37183			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	107.94000			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	6.55912		100.00000	6.54306			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	155.02978		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.51000	110.73510		1.51000	124.20113			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	100.95346		6.50000	100.93573			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.40134			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.04946			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.50273			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		8.80000	103.42097		8.80000	103.39664			10,560,000,000.00	1,200,000	10,600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.51520			0.00	0	2,000,000,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.85008			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.15171			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.03497			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.43111			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	9.31750		100.00000	9.24757			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.25000	108.48253		7.25000	108.46154			0.00	0	872,600,000.00
SLI3	On 15/08/2023	Spot Bond		8.59000	101.21629		8.59000	102.80858			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.10000	102.10376		8.10000	102.08136			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.17242			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.06723			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.22846			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.06783			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.47065			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		7.80000	108.17377		7.80000	108.15116			0.00	0	134,700,000.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.94855			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.91719			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.72737			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.19500	95.49973		9.19500	95.47615			34,941,000,000.00	3,800,000	2,461,900,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.86911			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.19790			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.59412			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.12300	88.53951		9.12300	88.51782			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.18500	88.23955		9.18500	88.21779			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		5.64000	106.95113		5.64000	106.93488			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN007	On 15/01/2020	Spot Bond	8.59000	96.33607		8.59000	96.31406			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.31261			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.88000	102.81708		7.88000	102.79512			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.85000	113.74839		6.85000	113.72724			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.55000	102.26290		2.55000	102.63599			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.94000	102.54504		7.94000	103.66868			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.16876			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.97563			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.98212			0.00	1,000,000,000	500,000,000.00
SSN017	On 21/12/2026	Spot Bond	9.54000	111.16481		9.54000	111.57563			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.88571			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.84749			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.23853			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.96000	76.22697		9.96000	77.47340			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.98546			0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.94188			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.79652			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.66552			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.16987			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.06709			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.06801			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.96599			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.85847			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.81061			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1033	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.75326			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.76547			0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.75437			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.75146			0.00	0	0.00
SY1037	On 11/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.76883			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond	100.00000	80.04386		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.41000	112.36804		6.41000	112.34857			0.00	0	260,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.72000	103.43125		8.72000	103.40700			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	67.73522		100.00000	67.58611			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	58.37783		100.00000	58.23641			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	18.73939		100.00000	18.69399			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.29000	102.02075		6.29000	102.00352			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.62279			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.33991			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.98563			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.10680			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.88489			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.72544			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.45667			0.00	8,000,000	8,000,000.00
TFS84	On 28/07/2016	Spot Bond	7.20000	106.43008		7.20000	106.40962			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.28863			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.11370			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.66154			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.68195			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A3		On 18/07/2017	Spot Bond		7.83000	102.77185	7.83000	102.75041			0.00	0	0.00
TH10A4		On 18/07/2017	Spot Bond		0.00000	100.00000	0.00000	100.65030			0.00	0	0.00
TH10A5		On 18/07/2017	Spot Bond		0.00000	100.00000	0.00000	100.67582			0.00	0	0.00
TH10A6		On 18/07/2017	Spot Bond		0.00000	100.00000	0.00000	102.51943			0.00	0	0.00
TH10A7		On 18/10/2038	Spot Bond		0.00000	100.00000	0.00000	100.65030			0.00	0	0.00
TH10A8		On 18/10/2038	Spot Bond		0.00000	100.00000	0.00000	100.67582			0.00	0	0.00
TH10A9		On 18/07/2017	Spot Bond		7.16000	77.38709	7.16000	102.38503			0.00	0	0.00
TH10B1		On 18/10/2038	Spot Bond		0.00000	100.00000	0.00000	100.72577			0.00	0	0.00
TH10B2		On 18/07/2017	Spot Bond		0.00000	100.00000	0.00000	100.72170			0.00	0	0.00
TH10C1		On 18/10/2038	Spot Bond		0.00000	100.00000	0.00000	100.81937			0.00	0	0.00
TH10C2		On 18/07/2017	Spot Bond		0.00000	100.00000	0.00000	100.80616			0.00	0	0.00
TH10D1		On 18/10/2038	Spot Bond		0.00000	100.00000	0.00000	101.20321			0.00	0	0.00
TH10D2		On 18/07/2017	Spot Bond		0.00000	100.00000	0.00000	101.15798			0.00	0	0.00
TH11A1		On 18/07/2041	Spot Bond		0.00000	100.00000	0.00000	100.64928			0.00	0	0.00
TH11A2		On 18/07/2041	Spot Bond		0.00000	100.00000	0.00000	100.68195			0.00	0	0.00
TH11A3		On 18/07/2018	Spot Bond		8.73000	98.66787	8.73000	102.94994			0.00	0	0.00
TH11A4		On 18/07/2041	Spot Bond		0.00000	100.00000	0.00000	100.35372			0.00	0	0.00
TH11A5		On 18/07/2041	Spot Bond		0.00000	100.00000	0.00000	100.37008			0.00	0	0.00
TH11A6		On 18/07/2041	Spot Bond		8.46000	103.68803	8.46000	100.11218			0.00	0	0.00
TH11B1		On 18/07/2041	Spot Bond		0.00000	100.00000	0.00000	100.72782			0.00	0	0.00
TH11B2		On 18/07/2041	Spot Bond		0.00000	100.00000	0.00000	100.39262			0.00	0	0.00
TH11C1		On 18/07/2041	Spot Bond		0.00000	100.00000	0.00000	100.81734			0.00	0	0.00
TH11C2		On 18/07/2041	Spot Bond		0.00000	100.00000	0.00000	100.44605			0.00	0	0.00
TH11D1		On 18/07/2041	Spot Bond		0.00000	100.00000	0.00000	101.13283			0.00	0	0.00
TH11D2		On 18/07/2041	Spot Bond		0.00000	100.00000	0.00000	100.62489			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.68984			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.34789		101.06155	6.33236			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.64622			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	104.82765			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.73800			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.77871			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.20723			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.65994			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.67438			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.68469			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.67438			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.68469			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.68984			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.66819			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.68469			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.74137			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.74137			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.74137			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.82373			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.84430			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.81858			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.22892			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.25449			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.24426			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.00353			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL15	On 29/04/2015	Spot Bond		7.80000	106.32373		7.80000	106.30138			0.00	0	50,000,000.00
TL20	On 22/02/2020	Spot Bond		7.50500	97.22562		7.50500	97.18111			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.62000	105.79243		7.62000	105.77058			0.00	0	8,929,800,000.00
TN20	On 17/09/2020	Spot Bond		8.66500	111.29296		8.66500	111.26689		20,826,778,946,500.00	2,403,552,100	15,844,752,100.00	
TN23	On 06/11/2023	Spot Bond		8.95000	112.60182		8.95000	112.57459			0.00	0	8,892,700,000.00
TN25	On 19/08/2025	Spot Bond		9.27000	104.15305		9.27000	104.12741		7,957,368,000,000.00	858,400,000	14,312,700,000.00	
TN27	On 14/11/2027	Spot Bond		9.25000	97.57518		9.25000	97.55081		17,112,981,925,000.00	1,850,052,100	7,694,052,100.00	
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.03677			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.04973			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.35132			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.18036			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.18556			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.18601			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.21127			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.26372			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.81969			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.85307			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.87307			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.88941		10.00000	99.86178			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.89216		9.75000	99.86522			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.89384		100.00000	9.86748			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.92239			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.89854			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.79430			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.54675			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP145		On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.29242			0.00	0	0.00
TSP146		On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.52801			0.00	0	0.00
TSP147		On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.33325			0.00	0	0.00
TSP148		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.29488			0.00	0	0.00
TSP149		On 03/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.07194			0.00	0	0.00
TSP150		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	95.07630			0.00	0	0.00
TSP151		On 02/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.66258			0.00	0	0.00
TSP152		On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	94.35299			0.00	0	0.00
TWC029		On 13/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.67828			0.00	0	0.00
TWC02U		On 17/04/2014	Spot Bond	100.00000	57.90797	100.00000	100.00000	57.24284			0.00	0	0.00
TWC030		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.61930			0.00	0	0.00
TWC031		On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.58981			0.00	0	0.00
TWC032		On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.47185			0.00	0	0.00
TWC033		On 22/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.20647			0.00	0	0.00
TWC034		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.16343			0.00	0	0.00
TWC035		On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.10418			0.00	0	0.00
TWCJ06		On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.67967			0.00	0	0.00
TWCJ07		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.16343			0.00	0	0.00
TWCM06		On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.59200			0.00	0	0.00
TWCM07		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.16404			0.00	0	0.00
UG21		On 02/03/2021	Spot Bond	8.91500	111.88112		8.91500	111.85417			0.00	0	20,400,000.00
UTR041		On 19/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.97771			0.00	0	0.00
UTR042		On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.70693			0.00	0	0.00
UTR043		On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.09270			0.00	0	0.00
UTR40		On 10/09/2017	Spot Bond	9.04000	105.65922		9.04000	105.63343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.88013				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.91699				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.30013				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.31104				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.31157				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.98843				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.01901				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.31000	120.28043	6.31000	114.01540				0.00	0	9,674,700,000.00
WS05	On 01/08/2018	Spot Bond	0.80000	241.00650	0.80000	240.97816				0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.25000	108.34377	6.25000	103.82791				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.20500	109.92458	7.20500	105.40603			4,135,670,000,000.00		574,000,000	8,500,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.54500	110.90752	7.54500	106.38792				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.95500	109.67828	7.95500	105.15790				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.05500	109.69626	8.05500	105.17562				0.00	0	1,510,200,000.00
Z009	On 30/11/2013	Spot Bond	4.43000	99.95148	4.43000	99.93935				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.90000	91.14213	5.90000	91.12773				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.42000	98.50887	4.42000	98.49712				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.43000	97.42614	4.43000	97.41455				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.83000	89.67899	5.83000	89.66484				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.41000	95.68631	4.41000	95.67497				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.90000	91.12773	5.90000	91.11334				0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	6.93500	67.14513	6.93500	67.13249				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	26.81979	100.00000	26.76891				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	14.19605	100.00000	14.16912				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total for j-Bonds :</b>										61,374,645,030,423,000.00	'6,021,568,500	'90 334 352 100.00
<b>Grand Total:</b>										61,374,645,713,226,800.00	'6,021,634,176	'90 336 706 566.00