



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 02/12/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 13/12/2013	Foreign Exchange Future	10.26890	10.26890	10.19430	10.19430			13.23	177,220,676.20	17,258	526,973.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	2,868.90000	2.86890	2,794.30000	2.79430	2,868.900	19.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	0.00000	0.00000	0.00000	0.00000	0.000	19.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	2,268.90000	2.26890	2,194.30020	2.19430	2,268.900	28.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	0.00000	0.00000	0.00020	0.00000	0.000	28.28	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	1,518.91420	1.51891	1,444.33180	1.44433	1,518.914	25.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	0.01420	0.00001	0.03180	0.00003	0.014	25.37	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	1,368.92050	1.36892	1,294.36060	1.29436	1,368.920	23.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	0.02050	0.00002	0.06060	0.00006	0.020	23.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	1,341.02210	1.34102	1,266.46860	1.26647	1,341.022	23.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	0.02210	0.00002	0.06860	0.00007	0.022	23.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	1,291.02520	1.29103	1,216.48570	1.21649	1,291.025	22.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	0.02520	0.00003	0.08570	0.00009	0.025	22.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	1,268.92680	1.26893	1,194.39480	1.19439	1,268.927	22.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	0.02680	0.00003	0.09480	0.00009	0.027	22.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	1,241.02890	1.24103	1,166.50760	1.16651	1,241.029	21.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	0.02890	0.00003	0.10760	0.00011	0.029	21.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	1,168.93550	1.16894	1,094.45040	1.09445	1,168.936	20.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	0.03550	0.00004	0.15040	0.00015	0.035	20.74	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	1,068.94810	1.06895	994.54290	0.99454	1,068.948	19.41	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	0.04810	0.00005	0.24290	0.00024	0.048	19.41	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	869.06760	0.86907	794.88250	0.79488	869.068	17.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	0.16760	0.00017	0.58250	0.00058	0.168	17.61	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	769.24980	0.76925	695.23980	0.69524	769.250	16.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	0.34980	0.00035	0.93980	0.00094	0.350	16.86	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	719.40650	0.71941	645.50770	0.64551	719.406	16.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	0.50650	0.00051	1.20770	0.00121	0.506	16.48	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	679.58140	0.67958	605.78480	0.60578	679.581	16.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	0.68140	0.00068	1.48480	0.00148	0.681	16.18	0.00	0	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	669.63400	0.66963	595.86480	0.59586	669.634	16.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	0.73400	0.00073	1.56480	0.00156	0.734	16.10	0.00	0	24,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	580.33300	0.58033	506.85020	0.50685	580.333	15.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	1.43300	0.00143	2.55020	0.00255	1.433	15.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	570.44350	0.57044	496.99720	0.49700	570.443	15.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Put	1.54350	0.00154	2.69720	0.00270	1.543	15.35	0.00	0	400.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Call	530.97720	0.53098	458.29860	0.45830	530.977	15.05	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Put	2.07720	0.00208	3.99860	0.00400	2.077	15.05	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Call	521.13710	0.52114	448.70010	0.44870	521.137	14.97	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Put	2.23710	0.00224	4.40010	0.00440	2.237	14.97	0.00	0	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Call	472.13830	0.47214	401.27530	0.40128	472.138	14.59	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Put	3.23830	0.00324	6.97530	0.00698	3.238	14.59	0.00	0	21,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Call	423.98880	0.42399	355.04230	0.35504	423.989	14.46	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Put	5.08880	0.00509	10.74230	0.01074	5.089	14.46	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Call	376.73150	0.37673	310.38300	0.31038	376.732	14.32	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Put	7.83150	0.00783	16.08300	0.01608	7.831	14.32	0.00	0	4,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Call	321.66130	0.32166	259.47520	0.25948	321.661	14.16	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Put	12.76130	0.01276	25.17520	0.02518	12.761	14.16	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Call	286.25940	0.28626	227.52460	0.22752	286.259	14.05	153,721.30	537	26,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Put	17.35940	0.01736	33.22460	0.03322	17.359	14.05	0.00	0	5,400.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Call	204.08100	0.20408	156.22210	0.15622	204.081	13.78	0.00	0	250.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Put	35.18100	0.03518	61.92210	0.06192	35.181	13.78	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Put	45.50780	0.04551	77.31310	0.07731	45.508	13.67	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Call	174.40780	0.17441	131.61310	0.13161	174.408	13.67	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Call	167.32360	0.16732	125.83760	0.12584	167.324	13.64	0.00	0	4,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Put	48.42360	0.04842	81.53760	0.08154	48.424	13.64	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.19	Call	140.42830	0.14043	104.27560	0.10428	140.428	13.53	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.19	Put	61.52830	0.06153	99.97560	0.09998	61.528	13.53	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Call	134.08050	0.13408	99.27280	0.09927	134.080	13.50	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Put	65.18050	0.06518	104.97280	0.10497	65.181	13.50	0.00	0	1,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Call	127.88870	0.12789	95.10180	0.09510	127.889	13.48	0.00	0	21,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Put	68.98870	0.06899	110.80180	0.11080	68.989	13.48	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Call	104.72740	0.10473	79.90420	0.07990	104.727	13.37	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Put	85.82740	0.08583	135.60420	0.13560	85.827	13.37	0.00	0	5,300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Call	94.13560	0.09414	73.14760	0.07315	94.136	13.31	0.00	0	750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Put	95.23560	0.09524	148.84760	0.14885	95.236	13.31	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Call	79.50640	0.07951	63.98270	0.06398	79.506	13.23	0.00	0	5,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Put	110.60640	0.11061	169.68270	0.16968	110.606	13.23	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Call	60.17710	0.06018	48.77010	0.04877	60.177	13.88	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Put	151.27710	0.15128	214.47010	0.21447	151.277	13.88	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Call	49.94010	0.04994	40.61870	0.04062	49.940	14.31	0.00	0	20,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Put	181.04010	0.18104	246.31870	0.24632	181.040	14.31	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Call	34.46740	0.03447	28.12170	0.02812	34.467	15.17	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Put	245.56740	0.24557	313.82170	0.31382	245.567	15.17	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.50	Call	31.44590	0.03145	25.65130	0.02565	31.446	15.39	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.50	Put	262.54590	0.26255	331.35130	0.33135	262.546	15.39	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Call	30.04210	0.03004	24.49980	0.02450	30.042	15.50	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Put	271.14210	0.27114	340.19980	0.34020	271.142	15.50	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Call	25.06360	0.02506	20.39590	0.02040	25.064	15.93	0.00	0	6.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Put	306.16360	0.30616	376.09590	0.37610	306.164	15.93	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Call	23.96370	0.02396	19.48450	0.01948	23.964	16.04	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Put	315.06370	0.31506	385.18450	0.38518	315.064	16.04	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Call	20.06250	0.02006	16.24060	0.01624	20.063	16.47	0.00	0	25,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Put	351.16250	0.35116	421.94060	0.42194	351.163	16.47	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.65	Call	16.13980	0.01614	12.95970	0.01296	16.140	17.01	0.00	0	22,700.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.65	Put	397.23980	0.39724	468.65970	0.46866	397.240	17.01	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Call	13.05630	0.01306	10.36920	0.01037	13.056	17.55	0.00	0	650.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Put	444.15630	0.44416	516.06920	0.51607	444.156	17.55	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.80	Call	8.69530	0.00870	6.62940	0.00663	8.695	18.62	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.80	Put	539.79530	0.53980	612.32940	0.61233	539.795	18.62	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.84	Call	7.08750	0.00709	5.56300	0.00556	7.088	18.87	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.84	Put	578.18750	0.57819	651.26300	0.65126	578.188	18.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013		Foreign Exchange Future	10.92	Call	4.70780	0.00471	3.94480	0.00394	4.708	19.35	0.00	0	250.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.92	Put	655.80780	0.65581	729.64480	0.72964	655.808	19.35	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.00	Call	3.13140	0.00313	2.82580	0.00283	3.131	19.84	0.00	0	16,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.00	Put	734.23140	0.73423	808.52580	0.80853	734.231	19.84	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.15	Call	1.47180	0.00147	1.55710	0.00156	1.472	20.75	0.00	0	12,600.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.15	Put	882.57180	0.88257	957.25710	0.95726	882.572	20.75	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.20	Call	1.14890	0.00115	1.28770	0.00129	1.149	21.05	745.64	649	20,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.20	Put	932.24890	0.93225	1,006.98770	1.00699	932.249	21.05	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.35	Call	0.55530	0.00056	0.69390	0.00069	0.555	21.96	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.35	Put	1,081.65530	1.08166	1,156.39390	1.15639	1,081.655	21.96	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.50	Call	0.31600	0.00032	0.38580	0.00039	0.316	23.17	0.00	0	26,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.50	Put	1,231.41600	1.23142	1,306.08580	1.30609	1,231.416	23.17	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.70	Call	0.16010	0.00016	0.18560	0.00019	0.160	24.78	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.70	Put	1,431.26010	1.43126	1,505.88560	1.50589	1,431.260	24.78	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.00	Call	0.06660	0.00007	0.06910	0.00007	0.067	27.19	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.00	Put	1,731.16660	1.73117	1,805.76910	1.80577	1,731.167	27.19	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.35	Call	0.02890	0.00003	0.03390	0.00003	0.029	30.01	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.35	Put	2,081.12890	2.08113	2,155.73390	2.15573	2,081.129	30.01	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.50	Call	0.03020	0.00003	0.03500	0.00004	0.030	31.92	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.50	Put	2,231.13020	2.23113	2,305.73500	2.30573	2,231.130	31.92	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry			10.28560	10.28560	10.21120	10.21120		12.66	0.00	0	0.00
\$ / R	On	23/12/2013	9.55	Call	737.34800		0.73735	664.30400	0.66430	737.348	14.19	0.00	0	0.00	
\$ / R	On	23/12/2013	9.55	Put	1.74800		0.00175	3.10400	0.00310	1.748	14.19	0.00	0	500.00	
\$ / R	On	23/12/2013	9.59	Call	697.68730		0.69769	625.00100	0.62500	697.687	13.85	0.00	0	0.00	
\$ / R	On	23/12/2013	9.59	Put	2.08730		0.00209	3.80100	0.00380	2.087	13.85	0.00	0	0.00	
\$ / R	On	23/12/2013	9.60	Call	687.78320		0.68778	615.19940	0.61520	687.783	13.76	0.00	0	0.00	
\$ / R	On	23/12/2013	9.60	Put	2.18320		0.00218	3.99940	0.00400	2.183	13.76	0.00	0	0.00	
\$ / R	On	23/12/2013	9.61	Call	677.88400		0.67788	605.40850	0.60541	677.884	13.68	0.00	0	0.00	
\$ / R	On	23/12/2013	9.61	Put	2.28400		0.00228	4.20850	0.00421	2.284	13.68	0.00	0	0.00	
\$ / R	On	23/12/2013	10.10	Call	235.77260		0.23577	191.90610	0.19191	235.773	12.41	0.00	0	0.00	
\$ / R	On	23/12/2013	10.10	Put	50.17260		0.05017	80.70610	0.08071	50.173	12.41	0.00	0	500.00	
\$ / R	On	23/12/2013	10.51	Call	56.35690		0.05636	46.92450	0.04692	56.357	14.18	0.00	0	500.00	
\$ / R	On	23/12/2013	10.51	Put	280.75690		0.28076	345.72450	0.34572	280.757	14.18	0.00	0	0.00	
\$ / R	On	23/12/2013	10.84	Call	18.28980		0.01829	15.71610	0.01572	18.290	16.57	0.00	0	500.00	
\$ / R	On	23/12/2013	10.84	Put	572.68980		0.57269	644.51610	0.64452	572.690	16.57	0.00	0	0.00	
\$ / R	On	03/01/2014		Any day expiry			10.30380	10.30380	10.22980	10.22980		12.57	0.00	0	0.00
\$ / R	On	03/01/2014	10.00	Call	347.01210		0.34701	294.56680	0.29457	347.012	12.35	0.00	0	400.00	
\$ / R	On	03/01/2014	10.00	Put	43.21210		0.04321	64.76680	0.06477	43.212	12.35	0.00	0	0.00	
\$ / R	On	03/01/2014	10.50	Call	87.06610		0.08707	75.60150	0.07560	87.066	13.61	0.00	0	201.00	
\$ / R	On	03/01/2014	10.50	Put	283.26610		0.28327	345.80150	0.34580	283.266	13.61	0.00	0	0.00	
\$ / R	On	28/01/2014		Any day expiry			10.34210	10.34210	10.26770	10.26770		12.89	0.00	0	0.00
\$ / R	On	28/01/2014	8.30	Call	2,042.29450		2.04229	1,967.94170	1.96794	2,042.295	18.11	0.00	0	0.00	
\$ / R	On	28/01/2014	8.30	Put	0.19450		0.00019	0.24170	0.00024	0.194	18.11	0.00	0	6,000.00	
\$ / R	On	28/01/2014	10.12	Call	332.40010		0.33240	292.37980	0.29238	332.400	12.54	0.00	0	6,000.00	
\$ / R	On	28/01/2014	10.12	Put	110.30010		0.11030	144.67980	0.14468	110.300	12.54	0.00	0	0.00	
\$ / R	On	28/01/2014	10.51	Call	149.27310		0.14927	134.67710	0.13468	149.273	13.58	0.00	0	0.00	
\$ / R	On	28/01/2014	10.51	Put	317.17310		0.31717	376.97710	0.37698	317.173	13.58	0.00	0	0.00	
\$ / R	On	28/01/2014	10.52	Call	146.26450		0.14626	132.08320	0.13208	146.265	13.63	0.00	0	0.00	
\$ / R	On	28/01/2014	10.52	Put	324.16450		0.32416	384.38320	0.38438	324.165	13.63	0.00	0	0.00	
\$ / R	On	28/01/2014	10.53	Call	143.31560		0.14332	129.54210	0.12954	143.316	13.67	0.00	0	0.00	
\$ / R	On	28/01/2014	10.53	Put	331.21560		0.33122	391.84210	0.39184	331.216	13.67	0.00	0	0.00	
\$ / R	On	26/02/2014		Any day expiry			10.38610	10.38610	10.31190	10.31190		13.24	0.00	0	0.00
\$ / R	On	26/02/2014	8.30	Call	2,086.73260		2.08673	2,012.67740	2.01268	2,086.733	16.68	0.00	0	0.00	
\$ / R	On	26/02/2014	8.30	Put	0.63260		0.00063	0.77740	0.00078	0.633	16.68	0.00	0	6,000.00	
\$ / R	On	26/02/2014	10.00	Call	486.25280		0.48625	440.31360	0.44031	486.253	12.50	0.00	0	6,000.00	
\$ / R	On	26/02/2014	10.00	Put	100.15280		0.10015	128.41360	0.12841	100.153	12.50	0.00	0	0.00	
\$ / R	On	26/02/2014	10.57	Call	199.40830		0.19941	184.34550	0.18435	199.408	13.89	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	383.30830	0.38331	442.44550	0.44245	383.308	13.89	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	196.34740	0.19635	181.60980	0.18161	196.347	13.93	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	390.24740	0.39025	449.70980	0.44971	390.247	13.93	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	193.33470	0.19333	178.91880	0.17892	193.335	13.97	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	397.23470	0.39723	457.01880	0.45702	397.235	13.97	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.38770	10.38770	10.31350	10.31350		13.24	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	183.98050	0.18398	170.66070	0.17066	183.980	14.13	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	426.28050	0.42628	487.16070	0.48716	426.281	14.13	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.38920	10.38920	10.31500	10.31500		13.26	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,305.83410	1.30583	1,233.00570	1.23301	1,305.834	14.02	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	6.63410	0.00663	8.00570	0.00801	6.634	14.02	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,296.02320	1.29602	1,223.23230	1.22323	1,296.023	13.98	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	6.82320	0.00682	8.23230	0.00823	6.823	13.98	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,286.21780	1.28622	1,213.46510	1.21347	1,286.218	13.95	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	7.01780	0.00702	8.46510	0.00847	7.018	13.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.41540	10.41540	10.34100	10.34100		13.48	16,383,424.20	1,573	88,467.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,715.74100	2.71574	2,641.39400	2.64139	2,715.741	18.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.34100	0.00034	0.39400	0.00039	0.341	18.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,216.37900	2.21638	2,142.15290	2.14215	2,216.379	16.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.97900	0.00098	1.15290	0.00115	0.979	16.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,719.03250	1.71903	1,645.28890	1.64529	1,719.033	15.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	3.63250	0.00363	4.28890	0.00429	3.633	15.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,180.80510	1.18081	1,109.13910	1.10914	1,180.805	13.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	15.40510	0.01541	18.13910	0.01814	15.405	13.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	865.51120	0.86551	800.27100	0.80027	865.511	12.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	40.11120	0.04011	49.27100	0.04927	40.111	12.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	856.64080	0.85664	791.66370	0.79166	856.641	12.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	41.24080	0.04124	50.66370	0.05066	41.241	12.96	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	847.79590	0.84780	783.08830	0.78309	847.796	12.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	42.39590	0.04240	52.08830	0.05209	42.396	12.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	769.47580	0.76948	707.41940	0.70742	769.476	12.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	54.07580	0.05408	66.41940	0.06642	54.076	12.84	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	727.04200	0.72704	666.64500	0.66665	727.042	12.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	61.64200	0.06164	75.64500	0.07564	61.642	12.78	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	685.45600	0.68546	626.85330	0.62685	685.456	12.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	70.05600	0.07006	85.85330	0.08585	70.056	12.71	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	605.08850	0.60509	553.17030	0.55317	605.088	12.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	89.68850	0.08969	112.17030	0.11217	89.689	12.59	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	534.36830	0.53437	487.59850	0.48760	534.368	12.77	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	118.96830	0.11897	146.59850	0.14660	118.968	12.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	438.79930	0.43880	400.08630	0.40009	438.799	13.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	173.39930	0.17340	209.08630	0.20909	173.399	13.04	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	409.80220	0.40980	373.78600	0.37379	409.802	13.13	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	194.40220	0.19440	232.78600	0.23279	194.402	13.13	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	398.60540	0.39861	363.66070	0.36366	398.605	13.16	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	203.20540	0.20321	242.66070	0.24266	203.205	13.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	382.23670	0.38224	348.88870	0.34889	382.237	13.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	216.83670	0.21684	257.88870	0.25789	216.837	13.22	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	356.08860	0.35609	325.36540	0.32537	356.089	13.30	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	240.68860	0.24069	284.36540	0.28437	240.689	13.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	351.02670	0.35103	320.82180	0.32082	351.027	13.32	0.00	0	9,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	245.62670	0.24563	289.82180	0.28982	245.627	13.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	341.07200	0.34107	311.89620	0.31190	341.072	13.36	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	255.67200	0.25567	300.89620	0.30090	255.672	13.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	336.17680	0.33618	307.51340	0.30751	336.177	13.38	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	260.77680	0.26078	306.51340	0.30651	260.777	13.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	331.33670	0.33134	303.18060	0.30318	331.337	13.39	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	265.93670	0.26594	312.18060	0.31218	265.937	13.39	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	307.95990	0.30796	283.82840	0.28383	307.960	13.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	292.55990	0.29256	342.82840	0.34283	292.560	13.48	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	287.88730	0.28789	265.71710	0.26572	287.887	13.66	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	322.48730	0.32249	374.71710	0.37472	322.487	13.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	269.10570	0.26911	248.78820	0.24879	269.106	13.84	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	353.70570	0.35371	407.78820	0.40779	353.706	13.84	0.00	0	300.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	235.17580	0.23518	218.21860	0.21822	235.176	14.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	419.77580	0.41978	477.21860	0.47722	419.776	14.19	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	232.03420	0.23203	215.38730	0.21539	232.034	14.23	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	426.63420	0.42663	484.38730	0.48439	426.634	14.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	219.89630	0.21990	204.45160	0.20445	219.896	14.37	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	454.49630	0.45450	513.45160	0.51345	454.496	14.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	205.65330	0.20565	191.61970	0.19162	205.653	14.55	0.00	0	20,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	490.25330	0.49025	550.61970	0.55062	490.253	14.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Call	180.04080	0.18004	168.52480	0.16852	180.041	14.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Put	564.64080	0.56464	627.52480	0.62752	564.641	14.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	168.55050	0.16855	158.15270	0.15815	168.550	15.08	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	603.15050	0.60315	667.15270	0.66715	603.151	15.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	139.26490	0.13926	131.79800	0.13180	139.265	15.64	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	723.86490	0.72386	790.79800	0.79080	723.865	15.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	123.20420	0.12320	117.12910	0.11713	123.204	16.03	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	807.80420	0.80780	876.12910	0.87613	807.804	16.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	116.01120	0.11601	110.54290	0.11054	116.011	16.22	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	850.61120	0.85061	919.54290	0.91954	850.611	16.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	109.32470	0.10932	104.40990	0.10441	109.325	16.42	0.00	0	2,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	893.92470	0.89392	963.40990	0.96341	893.925	16.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	103.10400	0.10310	98.69560	0.09870	103.104	16.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	937.70400	0.93770	1,007.69560	1.00770	937.704	16.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	77.83540	0.07784	75.22220	0.07522	77.835	17.57	0.00	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,162.43540	1.16244	1,234.22220	1.23422	1,162.435	17.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	59.83990	0.05984	58.29780	0.05830	59.840	18.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,394.43990	1.39444	1,467.29780	1.46730	1,394.440	18.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	46.99230	0.04699	46.10450	0.04610	46.992	19.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,631.59230	1.63159	1,705.10450	1.70510	1,631.592	19.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	37.68410	0.03768	37.19590	0.03720	37.684	20.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,872.28410	1.87228	1,946.19590	1.94620	1,872.284	20.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	30.84070	0.03084	32.26220	0.03226	30.841	21.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,115.44070	2.11544	2,191.26220	2.19126	2,115.441	21.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	30.02570	0.03003	31.36120	0.03136	30.026	22.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,264.62570	2.26463	2,340.36120	2.34036	2,264.626	22.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	29.80140	0.02980	31.10940	0.03111	29.801	22.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,314.40140	2.31440	2,390.10940	2.39011	2,314.401	22.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	29.25300	0.02925	30.48020	0.03048	29.253	23.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,463.85300	2.46385	2,539.48020	2.53948	2,463.853	23.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	28.86930	0.02887	30.01920	0.03002	28.869	24.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,613.46930	2.61347	2,689.01920	2.68902	2,613.469	24.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	11.26200	0.01126	11.09360	0.01109	11.262	27.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,845.86200	3.84586	3,920.09360	3.92009	3,845.862	27.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	8.16120	0.00816	8.07850	0.00808	8.161	27.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,092.76120	4.09276	4,167.07850	4.16708	4,092.761	27.66	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.41850	10.41850	10.34410	10.34410		13.52	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,339.30950	1.33931	1,266.78740	1.26679	1,339.310	14.07	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	10.80950	0.01081	12.68740	0.01269	10.810	14.07	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,329.59040	1.32959	1,257.11620	1.25712	1,329.590	14.04	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	11.09040	0.01109	13.01620	0.01302	11.090	14.04	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,319.87790	1.31988	1,247.45300	1.24745	1,319.878	14.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	11.37790		0.01138		13.35300	0.01335	11.378	14.01	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.42930		10.42930		10.35480	10.35480		13.60	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,130.89200		2.13089		2,056.66440	2.05666	2,130.892	16.22	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	1.59200		0.00159		1.86440	0.00186	1.592	16.22	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	492.08490		0.49208		450.13140	0.45013	492.085	13.07	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	162.78490		0.16278		195.33140	0.19533	162.785	13.07	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			10.47570		10.47570		10.40080	10.40080		14.11	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,179.86600		2.17987		2,104.99010	2.10499	2,179.866	16.52	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	4.16600		0.00417		4.19010	0.00419	4.166	16.52	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	667.52750		0.66753		614.79620	0.61480	667.528	13.04	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	131.82750		0.13183		153.99620	0.15400	131.828	13.04	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.52370		10.52370		10.44830	10.44830		14.16	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	732.84510		0.73285		677.92750	0.67793	732.845	13.10	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	149.14510		0.14915		169.62750	0.16963	149.145	13.10	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	725.50930		0.72551		670.95490	0.67095	725.509	13.09	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	151.80930		0.15181		172.65490	0.17265	151.809	13.09	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	718.20880		0.71821		664.67060	0.66467	718.209	13.09	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	154.50880		0.15451		176.37060	0.17637	154.509	13.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.55260		10.55260		10.47700	10.47700		14.41	10,552,600.00	1,000	28,732.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,557.49550		2.55750		2,482.02190	2.48202	2,557.495	16.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	4.89550		0.00490		5.02190	0.00502	4.896	16.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,114.77540		2.11478		2,039.17790	2.03918	2,114.775	16.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	12.17540		0.01218		12.17790	0.01218	12.175	16.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,929.54060		1.92954		1,854.29580	1.85430	1,929.541	15.60	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	16.94060		0.01694		17.29580	0.01730	16.941	15.60	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,823.05440		1.82305		1,748.11390	1.74811	1,823.054	15.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	20.45440		0.02045		21.11390	0.02111	20.454	15.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,794.12550		1.79413		1,719.28460	1.71928	1,794.125	15.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	21.52550		0.02153		22.28460	0.02228	21.526	15.24	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,583.76180		1.58376		1,509.89900	1.50990	1,583.762	14.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	31.16180		0.03116		32.89900	0.03290	31.162	14.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,395.92430		1.39592		1,323.44880	1.32345	1,395.924	14.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	43.32430		0.04332		46.44880	0.04645	43.324	14.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,046.72310		1.04672		982.02830	0.98203	1,046.723	13.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	84.12310		0.08412		95.02830	0.09503	84.123	13.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,038.40350		1.03840		973.98980	0.97399	1,038.404	13.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	85.80350		0.08580		96.98980	0.09699	85.804	13.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,030.10810		1.03011		965.98130	0.96598	1,030.108	13.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	87.50810		0.08751		98.98130	0.09898	87.508	13.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	916.86570		0.91687		857.14730	0.85715	916.866	13.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	114.26570		0.11427		130.14730	0.13015	114.266	13.31	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	877.79940		0.87780		819.83430	0.81983	877.799	13.28	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	125.19940		0.12520		142.83430	0.14283	125.199	13.28	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	750.90240		0.75090		699.54070	0.69954	750.902	13.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	168.30240		0.16830		192.54070	0.19254	168.302	13.20	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	723.11670		0.72312		673.42880	0.67343	723.117	13.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	180.51670		0.18052		206.42880	0.20643	180.517	13.21	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	650.05200		0.65005		605.31630	0.60532	650.052	13.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	227.45200		0.22745		258.31630	0.25832	227.452	13.48	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	355.17860		0.35518		334.35750	0.33436	355.179	15.14	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	602.57860		0.60258		657.35750	0.65736	602.579	15.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	299.40820		0.29941		282.74520	0.28275	299.408	15.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	746.80820		0.74681		805.74520	0.80575	746.808	15.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	186.94040		0.18694		177.85140	0.17785	186.940	17.52	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,234.34040		1.23434		1,300.85140	1.30085	1,234.340	17.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	150.45730		0.15046		143.65520	0.14366	150.457	18.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,497.85730		1.49786		1,566.65520	1.56666	1,497.857	18.38	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	140.45050	0.14045	134.25860	0.13426	140.450	18.67	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,587.85050	1.58785	1,657.25860	1.65726	1,587.850	18.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	123.05690	0.12306	117.89530	0.11790	123.057	19.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,770.45690	1.77046	1,840.89530	1.84090	1,770.457	19.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	119.94890	0.11995	114.96760	0.11497	119.949	19.36	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,807.34890	1.80735	1,877.96760	1.87797	1,807.349	19.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	102.29090	0.10229	98.31010	0.09831	102.291	20.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,049.69090	2.04969	2,121.31010	2.12131	2,049.691	20.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	91.04270	0.09104	89.32960	0.08933	91.043	21.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,438.44270	2.43844	2,512.32960	2.51233	2,438.443	21.86	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.56090	10.56090	10.48520	10.48520		14.55	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,802.99130	1.80299	1,728.21450	1.72821	1,802.991	15.18	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	22.09130	0.02209	23.01450	0.02301	22.091	15.18	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	659.38500	0.65939	615.99990	0.61600	659.385	13.44	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	228.48500	0.22849	260.79990	0.26080	228.485	13.44	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	125.26240	0.12526	120.20720	0.12021	125.262	19.31	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,804.36240	1.80436	1,875.00720	1.87501	1,804.362	19.31	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.66920	10.66920	10.59210	10.59210		14.98	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	888.08390	0.88808	836.42650	0.83643	888.084	13.53	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	208.88390	0.20888	234.32650	0.23433	208.884	13.53	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	881.30100	0.88130	829.90780	0.82991	881.301	13.54	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	212.10100	0.21210	237.80780	0.23781	212.101	13.54	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	874.55050	0.87455	823.41900	0.82342	874.551	13.54	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	215.35050	0.21535	241.31900	0.24132	215.350	13.54	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	687.65460	0.68765	651.88600	0.65189	687.655	14.07	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	348.45460	0.34845	389.78600	0.38979	348.455	14.07	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	219.35160	0.21935	211.90490	0.21190	219.352	18.50	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,620.15160	1.62015	1,689.80490	1.68980	1,620.152	18.50	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.70960	10.70960	10.63220	10.63220		15.06	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,819.57660	2.81958	2,742.69000	2.74269	2,819.577	16.71	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	9.97660	0.00998	10.49000	0.01049	9.977	16.71	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,329.97610	2.32998	2,253.87520	2.25388	2,329.976	15.53	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	20.37610	0.02038	21.67520	0.02168	20.376	15.53	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,853.21960	1.85322	1,779.60420	1.77960	1,853.220	14.62	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	43.61960	0.04362	47.40420	0.04740	43.620	14.62	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	1,760.36480	1.76036	1,687.43150	1.68743	1,760.365	14.46	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	50.76480	0.05076	55.23150	0.05523	50.765	14.46	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,488.30050	1.48830	1,418.02820	1.41803	1,488.300	13.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	78.70050	0.07870	85.82820	0.08583	78.701	13.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,228.65320	1.22865	1,164.85310	1.16485	1,228.653	13.51	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	119.05320	0.11905	132.65310	0.13265	119.053	13.51	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,001.18450	1.00118	946.89540	0.94690	1,001.184	13.58	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	191.58450	0.19158	214.69540	0.21470	191.585	13.58	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	932.11230	0.93211	880.31670	0.88032	932.112	13.64	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	222.51230	0.22251	248.11670	0.24812	222.512	13.64	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	758.47650	0.75848	720.82730	0.72083	758.476	14.07	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	338.87650	0.33888	378.62730	0.37863	338.877	14.07	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	753.32790	0.75333	715.96130	0.71596	753.328	14.09	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	343.72790	0.34373	383.76130	0.38376	343.728	14.09	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	748.21440	0.74821	711.12570	0.71113	748.214	14.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	348.61440	0.34861	388.92570	0.38893	348.614	14.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	487.44770	0.48745	465.48690	0.46549	487.448	15.67	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	727.84770	0.72785	783.28690	0.78329	727.848	15.67	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	261.14770	0.26115	252.03360	0.25203	261.148	18.28	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,551.54770	1.55155	1,619.83360	1.61983	1,551.548	18.28	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	247.46820	0.24747	239.11810	0.23912	247.468	18.52	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,637.86820	1.63787	1,706.91810	1.70692	1,637.868	18.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	192.51150		0.19251		187.14140	0.18714	192.512	19.71	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,082.91150		2.08291	2,154.94140	2.15494	2,082.911	2,082.911	19.71	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	165.54490		0.16554	169.24860	0.16925	165.545	165.545	21.65	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,605.94490		2.60594	2,687.04860	2.68705	2,605.945	2,605.945	21.65	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			10.79510		10.79510	10.71710	10.71710			15.50	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	939.98500		0.93999	890.79770	0.89080	939.985	939.985	14.13	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	304.88500		0.30488	333.69770	0.33370	304.885	304.885	14.13	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	350.15870		0.35016	336.37550	0.33638	350.159	350.159	18.07	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	1,465.05870		1.46506	1,529.27550	1.52928	1,465.059	1,465.059	18.07	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.86190		10.86190	10.78350	10.78350			15.81	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,884.90480		2.88490	2,805.07760	2.80508	2,884.905	2,884.905	16.82	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	23.00480		0.02300	21.57760	0.02158	23.005	23.005	16.82	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,450.12390		2.45012	2,370.60980	2.37061	2,450.124	2,450.124	15.79	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	38.22390		0.03822	37.10980	0.03711	38.224	38.224	15.79	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,402.29400		2.40229	2,322.85700	2.32286	2,402.294	2,402.294	15.67	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	40.39400		0.04039	39.35700	0.03936	40.394	40.394	15.67	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,354.57680		2.35458	2,275.22890	2.27523	2,354.577	2,354.577	15.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	42.67680		0.04268	41.72890	0.04173	42.677	42.677	15.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	1,937.64300		1.93764	1,861.19160	1.86119	1,937.643	1,937.643	14.88	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	75.74300		0.07574	77.69160	0.07769	75.743	75.743	14.88	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,503.52830		1.50353	1,432.30580	1.43231	1,503.528	1,503.528	14.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	141.62830		0.14163	148.80580	0.14881	141.628	141.628	14.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,421.10240		1.42110	1,351.35090	1.35135	1,421.102	1,421.102	14.20	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	159.20240		0.15920	167.85090	0.16785	159.202	159.202	14.20	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,124.38420		1.12438	1,069.66710	1.06967	1,124.384	1,124.384	14.18	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	262.48420		0.26248	286.16710	0.28617	262.484	262.484	14.18	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	838.71800		0.83872	801.94700	0.80195	838.718	838.718	14.87	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	476.81800		0.47682	518.44700	0.51845	476.818	476.818	14.87	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	640.79420		0.64079	613.53860	0.61354	640.794	640.794	16.03	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	778.89420		0.77889	830.03860	0.83004	778.894	778.894	16.03	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	495.33120		0.49533	475.43050	0.47543	495.331	495.331	17.12	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	1,133.43120		1.13343	1,191.93050	1.19193	1,133.431	1,133.431	17.12	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	391.54350		0.39154	375.99180	0.37599	391.543	391.543	18.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,529.64350		1.52964	1,592.49180	1.59249	1,529.644	1,529.644	18.23	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.04480		11.04480	10.97000	10.97000			16.19	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Call	826.52310		0.82652	0.00000	0.00000	826.523	826.523	16.06	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Put	771.72310		0.77172	0.00000	0.00000	771.723	771.723	16.06	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	822.89360		0.82289	0.00000	0.00000	822.894	822.894	16.08	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	778.09360		0.77809	0.00000	0.00000	778.094	778.094	16.08	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Call	819.28510		0.81929	0.00000	0.00000	819.285	819.285	16.10	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Put	784.48510		0.78449	0.00000	0.00000	784.485	784.485	16.10	0.00	0	0.00
\$ / R MAXI	On 02/12/2013	Any day expiry			10.25550		10.25550	10.18160	10.18160			14.02	205,110,000.00	200	0.00
\$ / R MAXI	On 02/12/2013	Any day expiry	10.07	Call	18,550.00000		0.18550	12,543.99860	0.12544	18,550.000	18,550.000	14.02	0.00	0	0.00
\$ / R MAXI	On 02/12/2013	Any day expiry	10.07	Put	0.00000		0.00000	1,383.99860	0.01384	0.000	0.000	14.02	0.00	0	0.00
\$ / R MAXI	On 11/12/2013	Any day expiry			10.26560		10.26560	10.22100	10.22100			0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2013	Any day expiry	10.22	Call	4,560.00000		0.04560	0.00000	0.00000	4,560.000	4,560.000	3,227,000.00	0.00	400	200.00
\$ / R MAXI	On 11/12/2013	Any day expiry	10.22	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.26890		10.26890	10.19430	10.19430			13.23	2,156,469.00	210	581.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	77,922.49140		0.77922	70,519.46160	0.70519	77,922.491	77,922.491	16.93	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	32.49140		0.00032	89.46160	0.00089	32.491	32.491	16.93	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	76,924.98230		0.76925	69,523.97550	0.69524	76,924.982	76,924.982	16.86	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	34.98230		0.00035	93.97550	0.00094	34.982	34.982	16.86	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	75,927.66410		0.75928	68,528.74330	0.68529	75,927.664	75,927.664	16.78	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	37.66410		0.00038	98.74330	0.00099	37.664	37.664	16.78	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.22	Call	12,185.53330		0.12186	0.00000	0.00000	12,185.533	12,185.533	13.45	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.22	Put	7,295.53330		0.07296	0.00000	0.00000	7,295.533	7,295.533	13.45	0.00	0	0.00

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	10.25	Put	8,582.73590	0.08583	13,560.41710	0.13560	8,582.736	13.37	0.00	0	0.00	
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	10.25	Call	10,472.73590	0.10473	7,990.41710	0.07990	10,472.736	13.37	0.00	0	0.00	
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	10.35	Call	6,304.66240	0.06305	5,104.22920	0.05104	6,304.662	13.77	0.00	0	0.00	
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	10.35	Put	14,414.66240	0.14415	20,674.22920	0.20674	14,414.662	13.77	0.00	0	0.00	
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	10.85	Call	673.40670	0.00673	532.63320	0.00533	673.407	18.93	0.00	0	0.00	
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	10.85	Put	58,783.40670	0.58783	66,102.63320	0.66103	58,783.407	18.93	0.00	0	0.00	
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future			10.41540	10.41540	10.34100	10.34100		13.48	3,124,620.00	300	230.00	
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.33	Call	34,107.20220	0.34107	31,189.62300	0.31190	34,107.202	13.36	0.00	0	0.00	
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.33	Put	25,567.20220	0.25567	30,089.62300	0.30090	25,567.202	13.36	0.00	0	200.00	
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.49	Call	27,276.27940	0.27276	25,208.35140	0.25208	27,276.279	13.80	0.00	0	0.00	
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.49	Put	34,736.27940	0.34736	40,108.35140	0.40108	34,736.279	13.80	0.00	0	0.00	
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.50	Call	26,910.57030	0.26911	24,878.82270	0.24879	26,910.570	13.84	0.00	0	0.00	
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.50	Put	35,370.57030	0.35371	40,778.82270	0.40779	35,370.570	13.84	0.00	0	0.00	
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.51	Call	26,550.00830	0.26550	24,553.98300	0.24554	26,550.008	13.87	0.00	0	0.00	
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.51	Put	36,010.00830	0.36010	41,453.98300	0.41454	36,010.008	13.87	0.00	0	0.00	
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future			10.55260	10.55260	10.47700	10.47700		14.41	0.00	0	0.00	
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future	10.69	Put	52,826.53220	0.52827	58,041.21660	0.58041	52,826.532	14.82	0.00	0	0.00	
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future	10.69	Call	39,086.53220	0.39087	36,741.21660	0.36741	39,086.532	14.82	0.00	0	0.00	
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future	10.70	Call	38,746.11030	0.38746	36,425.61980	0.36426	38,746.110	14.84	0.00	0	0.00	
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future	10.70	Put	53,486.11030	0.53486	58,725.61980	0.58726	53,486.110	14.84	0.00	0	0.00	
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future	10.71	Call	38,408.97480	0.38409	36,113.39830	0.36113	38,408.975	14.87	0.00	0	0.00	
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future	10.71	Put	54,148.97480	0.54149	59,413.39830	0.59413	54,148.975	14.87	0.00	0	0.00	
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.70960	10.70960	10.65000	10.65000		15.06	0.00	0	0.00	
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future	10.64	Call	59,824.18220	0.59824	0.00000	0.00000	59,824.182	14.91	0.00	0	0.00	
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future	10.64	Put	52,864.18220	0.52864	0.00000	0.00000	52,864.182	14.91	0.00	0	0.00	
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future	10.65	Call	59,423.47220	0.59423	0.00000	0.00000	59,423.472	14.94	0.00	0	0.00	
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future	10.65	Put	53,463.47220	0.53463	0.00000	0.00000	53,463.472	14.94	0.00	0	0.00	
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future	10.66	Call	59,025.72620	0.59026	0.00000	0.00000	59,025.726	14.96	0.00	0	0.00	
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future	10.66	Put	54,065.72620	0.54066	0.00000	0.00000	54,065.726	14.96	0.00	0	0.00	
£ / R	On	13/12/2013	Foreign Exchange Future			16.81330	16.81330	16.64130	16.64130		12.50	63,587,900.60	3,782	30,082.00	
£ / R	On	13/12/2013	Foreign Exchange Future	14.89	Call	1,923.36540	1.92337	1,751.41130	1.75141	1,923.365	21.01	0.00	0	0.00	
£ / R	On	13/12/2013	Foreign Exchange Future	14.89	Put	0.06540	0.00007	0.11130	0.00011	0.065	21.01	0.00	0	0.00	
£ / R	On	13/12/2013	Foreign Exchange Future	14.90	Call	1,913.36600	1.91337	1,741.41880	1.74142	1,913.366	20.92	0.00	0	0.00	
£ / R	On	13/12/2013	Foreign Exchange Future	14.90	Put	0.06600	0.00007	0.11880	0.00012	0.066	20.92	0.00	0	0.00	
£ / R	On	13/12/2013	Foreign Exchange Future	14.91	Call	1,903.36660	1.90337	1,731.42660	1.73143	1,903.367	20.82	0.00	0	0.00	
£ / R	On	13/12/2013	Foreign Exchange Future	14.91	Put	0.06660	0.00007	0.12660	0.00013	0.067	20.82	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future			17.04120	17.04120	16.86830	16.86830		12.86	4,515,918.00	265	5,905.00	
£ / R	On	17/03/2014	Foreign Exchange Future	12.85	Call	4,193.19660	4.19320	4,021.05950	4.02106	4,193.197	19.90	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	12.85	Put	1.99660	0.00200	2.75950	0.00276	1.997	19.90	0.00	0	327.00	
£ / R	On	17/03/2014	Foreign Exchange Future	13.00	Call	4,043.76130	4.04376	3,871.76820	3.87177	4,043.761	19.67	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	13.00	Put	2.56130	0.00256	3.46820	0.00347	2.561	19.67	0.00	0	327.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.25	Call	2,802.92220	2.80292	2,631.54370	2.63154	2,802.922	16.65	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.25	Put	11.72220	0.01172	13.24370	0.01324	11.722	16.65	0.00	0	327.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.29	Call	2,763.32230	2.76332	2,591.99490	2.59199	2,763.322	16.52	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.29	Put	12.12230	0.01212	13.69490	0.01369	12.122	16.52	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.30	Call	2,753.42490	2.75342	2,582.11040	2.58211	2,753.425	16.48	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.30	Put	12.22490	0.01222	13.81040	0.01381	12.225	16.48	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.31	Call	2,743.52850	2.74353	2,572.22750	2.57223	2,743.528	16.45	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.31	Put	12.32850	0.01233	13.92750	0.01393	12.328	16.45	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.50	Call	2,555.70080	2.55570	2,384.68610	2.38469	2,555.701	15.80	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.50	Put	14.50080	0.01450	16.38610	0.01639	14.501	15.80	0.00	0	327.00	
£ / R	On	17/03/2014	Foreign Exchange Future	15.40	Call	1,676.36250	1.67636	1,514.81530	1.51482	1,676.363	12.86	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	15.40	Put	35.16250	0.03516	46.51530	0.04652	35.163	12.86	0.00	0	7,500.00	
£ / R	On	17/03/2014	Foreign Exchange Future	17.00	Call	487.70270	0.48770	416.25920	0.41626	487.703	12.82	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	17.00	Put	446.50270	0.44650	547.95920	0.54796	446.503	12.82	0.00	0	300.00	
£ / R	On	17/03/2014	Foreign Exchange Future	18.40	Call	129.51370	0.12951	111.11180	0.11111	129.514	15.00	0.00	0	4,700.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	17/03/2014			Foreign Exchange Future		1,488.31370		1.48831		1,642.81180	1.64281	1,488.314	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		17.25220		17.25220		17.07730	17.07730	0.00	0	250.00
£ / R	On	13/06/2014	16.04	Call	Foreign Exchange Future		1,402.00080		1.40200		1,271.05760	1.27106	1,402.001	0	0.00
£ / R	On	13/06/2014	16.04	Put	Foreign Exchange Future		189.80080		0.18980		233.75760	0.23376	189.801	0	0.00
£ / R	On	13/06/2014	16.05	Put	Foreign Exchange Future		192.19380		0.19219		236.52570	0.23653	192.194	0	0.00
£ / R	On	13/06/2014	16.05	Call	Foreign Exchange Future		1,394.39380		1.39439		1,263.82570	1.26383	1,394.394	0	0.00
£ / R	On	13/06/2014	16.06	Put	Foreign Exchange Future		194.60820		0.19461		239.31270	0.23931	194.608	0	0.00
£ / R	On	13/06/2014	16.06	Call	Foreign Exchange Future		1,386.80820		1.38681		1,256.61270	1.25661	1,386.808	0	0.00
£ / R	On	13/06/2014	16.88	Call	Foreign Exchange Future		859.62300		0.85962		770.92420	0.77092	859.623	0	0.00
£ / R	On	13/06/2014	16.88	Put	Foreign Exchange Future		487.42300		0.48742		573.62420	0.57362	487.423	0	50.00
£ / R	On	15/09/2014			Foreign Exchange Future		17.49420		17.49420		17.31550	17.31550	0.00	0	0.00
£ / R	On	15/09/2014	16.84	Call	Foreign Exchange Future		1,194.54880		1.19455		1,098.55790	1.09856	1,194.549	0	0.00
£ / R	On	15/09/2014	16.84	Put	Foreign Exchange Future		540.34880		0.54035		623.05790	0.62306	540.349	0	0.00
£ / R	On	15/09/2014	16.85	Call	Foreign Exchange Future		1,189.16360		1.18916		1,093.54830	1.09355	1,189.164	0	0.00
£ / R	On	15/09/2014	16.85	Put	Foreign Exchange Future		544.96360		0.54496		628.04830	0.62805	544.964	0	0.00
£ / R	On	15/09/2014	16.86	Call	Foreign Exchange Future		1,183.80550		1.18381		1,088.55940	1.08856	1,183.806	0	0.00
£ / R	On	15/09/2014	16.86	Put	Foreign Exchange Future		549.60550		0.54961		633.05940	0.63306	549.606	0	0.00
£ / R	On	12/12/2014			Foreign Exchange Future		17.72670		17.72670		17.55000	17.55000	0.00	0	0.00
£ / R	On	12/12/2014	17.54	Call	Foreign Exchange Future		1,128.11710		1.12812		0.00000	0.00000	1,128.117	0	0.00
£ / R	On	12/12/2014	17.54	Put	Foreign Exchange Future		941.41710		0.94142		0.00000	0.00000	941.417	0	0.00
£ / R	On	12/12/2014	17.55	Call	Foreign Exchange Future		1,123.92510		1.12393		0.00000	0.00000	1,123.925	0	0.00
£ / R	On	12/12/2014	17.55	Put	Foreign Exchange Future		947.22510		0.94723		0.00000	0.00000	947.225	0	0.00
£ / R	On	12/12/2014	17.56	Put	Foreign Exchange Future		953.04950		0.95305		0.00000	0.00000	953.049	0	0.00
£ / R	On	12/12/2014	17.56	Call	Foreign Exchange Future		1,119.74950		1.11975		0.00000	0.00000	1,119.749	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09984		0.09984		0.09965	0.09965	0.00	0	14,314.00
¥ / R	On	13/12/2013	0.09	Call	Foreign Exchange Future		984.33470		0.00984		965.88260	0.00966	984.335	0	0.00
¥ / R	On	13/12/2013	0.09	Put	Foreign Exchange Future		0.13470		0.00000		0.78260	0.00001	0.135	0	0.00
¥ / R	On	13/12/2013	0.10	Call	Foreign Exchange Future		92.60660		0.00093		96.27080	0.00096	92.607	0	0.00
¥ / R	On	13/12/2013	0.10	Put	Foreign Exchange Future		108.40660		0.00108		131.17080	0.00131	108.407	0	0.00
¥ / R	On	13/12/2013	0.11	Call	Foreign Exchange Future		0.66000		0.00001		1.11190	0.00001	0.660	0	0.00
¥ / R	On	13/12/2013	0.11	Put	Foreign Exchange Future		1,016.46000		0.01016		1,036.01190	0.01036	1,016.460	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.10133		0.10133		0.10115	0.10115	0.00	0	50.00
¥ / R	On	17/03/2014	0.09	Call	Foreign Exchange Future		1,149.70330		0.01150		1,132.58340	0.01133	1,149.703	0	0.00
¥ / R	On	17/03/2014	0.09	Put	Foreign Exchange Future		16.70330		0.00017		17.78340	0.00018	16.703	0	0.00
¥ / R	On	17/03/2014	0.10	Call	Foreign Exchange Future		399.23290		0.00399		396.20020	0.00396	399.233	0	0.00
¥ / R	On	17/03/2014	0.10	Put	Foreign Exchange Future		266.23290		0.00266		281.40020	0.00281	266.233	0	0.00
¥ / R	On	17/03/2014	0.11	Call	Foreign Exchange Future		113.63670		0.00114		115.81400	0.00116	113.637	0	0.00
¥ / R	On	17/03/2014	0.11	Put	Foreign Exchange Future		980.63670		0.00981		1,001.01400	0.01001	980.637	0	0.00
¥ / R	On	13/06/2014			Foreign Exchange Future		0.10272		0.10272		0.10000	0.10000	0.00	0	0.00
¥ / R	On	13/06/2014	0.09	Call	Foreign Exchange Future		1,331.15640		0.01331		0.00000	0.00000	1,331.156	0	0.00
¥ / R	On	13/06/2014	0.09	Put	Foreign Exchange Future		58.75640		0.00059		0.00000	0.00000	58.756	0	0.00
¥ / R	On	13/06/2014	0.10	Call	Foreign Exchange Future		613.89890		0.00614		0.00000	0.00000	613.899	0	0.00
¥ / R	On	13/06/2014	0.10	Put	Foreign Exchange Future		341.49890		0.00341		0.00000	0.00000	341.499	0	0.00
¥ / R	On	13/06/2014	0.11	Call	Foreign Exchange Future		271.20140		0.00271		0.00000	0.00000	271.201	0	0.00
¥ / R	On	13/06/2014	0.11	Put	Foreign Exchange Future		998.80140		0.00999		0.00000	0.00000	998.801	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.91350		13.91350		13.86690	13.86690	12.18	1,363	76,772.00
€ / R	On	13/12/2013	11.20	Call	Foreign Exchange Future		2,713.51130		2.71351		2,666.90470	2.66690	2,713.511	0	0.00
€ / R	On	13/12/2013	11.20	Put	Foreign Exchange Future		0.01130		0.00001		0.00470	0.00000	0.011	0	0.00
€ / R	On	13/12/2013	11.44	Call	Foreign Exchange Future		2,470.51390		2.47051		2,423.90890	2.42391	2,470.514	0	0.00
€ / R	On	13/12/2013	11.44	Put	Foreign Exchange Future		0.01390		0.00001		0.00890	0.00001	0.014	0	0.00
€ / R	On	13/12/2013	11.49	Call	Foreign Exchange Future		2,420.51450		2.42051		2,373.91020	2.37391	2,420.515	0	0.00
€ / R	On	13/12/2013	11.49	Put	Foreign Exchange Future		0.01450		0.00001		0.01020	0.00001	0.015	0	0.00
€ / R	On	13/12/2013	11.54	Call	Foreign Exchange Future		2,370.51510		2.37052		2,323.91170	2.32391	2,370.515	0	0.00
€ / R	On	13/12/2013	11.54	Put	Foreign Exchange Future		0.01510		0.00002		0.01170	0.00001	0.015	0	0.00

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	12.25	Call	1,663.52860		1.66353	1,616.99350	1.61699	1,663.529	21.00	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Put	0.02860		0.00003	0.09350	0.00009	0.029	21.00	0.00	0	22,875.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Put	0.03010		0.00003	0.11000	0.00011	0.030	20.44	0.00	0	10,800.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Call	1,613.53010		1.61353	1,567.01000	1.56701	1,613.530	20.44	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,413.53740		1.41354	1,367.11620	1.36712	1,413.537	18.20	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	0.03740		0.00004	0.21620	0.00022	0.037	18.20	0.00	0	200.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,313.57110		1.31357	1,267.22440	1.26722	1,313.571	17.76	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	0.07110		0.00007	0.32440	0.00032	0.071	17.76	0.00	0	200.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Put	0.13490		0.00013	0.49140	0.00049	0.135	17.32	0.00	0	25,925.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Call	1,213.63490		1.21363	1,167.39140	1.16739	1,213.635	17.32	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Call	1,163.68540		1.16369	1,117.50700	1.11751	1,163.685	17.10	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Put	0.18540		0.00019	0.60700	0.00061	0.185	17.10	0.00	0	800.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Call	1,063.84900		1.06385	1,017.83280	1.01783	1,063.849	16.66	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Put	0.34900		0.00035	0.93280	0.00093	0.349	16.66	0.00	0	15,000.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Put	0.65220		0.00065	1.44760	0.00145	0.652	16.22	0.00	0	12,600.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Call	964.15220		0.96415	918.34760	0.91835	964.152	16.22	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	815.13810		0.81514	769.74880	0.76975	815.138	15.57	0.00	0	200.00	
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	1.63810		0.00164	2.84880	0.00285	1.638	15.57	0.00	0	6,100.00	
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	716.48380		0.71648	671.42720	0.67143	716.484	15.13	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	2.98380		0.00298	4.52720	0.00453	2.984	15.13	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Put	9.55860		0.00956	15.24330	0.01524	9.559	14.29	0.00	0	3,600.00	
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Call	523.05860		0.52306	482.14330	0.48214	523.059	14.29	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	83.27750		0.08328	81.32800	0.08133	83.278	12.59	0.00	0	200.00	
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	169.77750		0.16978	214.42800	0.21443	169.778	12.59	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Call	43.20810		0.04321	45.80720	0.04581	43.208	13.20	0.00	0	15,250.00	
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Put	279.70810		0.27971	328.90720	0.32891	279.708	13.20	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Put	499.49880		0.49950	549.80210	0.54980	499.499	14.21	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Call	12.99880		0.01300	16.70210	0.01670	12.999	14.21	0.00	0	12,600.00	
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	3.80440		0.00380	6.01220	0.00601	3.804	15.33	0.00	0	12,200.00	
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	740.30440		0.74030	789.11220	0.78911	740.304	15.33	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Call	0.79540		0.00080	1.30360	0.00130	0.795	17.82	0.00	0	10,800.00	
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Put	1,137.29540		1.13730	1,184.40360	1.18440	1,137.295	17.82	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,436.78500		1.43679	1,483.56190	1.48356	1,436.785	19.63	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	0.28500		0.00029	0.46190	0.00046	0.285	19.63	0.00	0	7,500.00	
€ / R	On 17/03/2014	Foreign Exchange Future			14.11320		14.11320	14.06790	14.06790		12.67	0.00	0	27,905.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,641.26730		1.64127	1,598.21360	1.59821	1,641.267	13.49	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	18.06730		0.01807	20.31360	0.02031	18.067	13.49	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,631.51660		1.63152	1,588.49890	1.58850	1,631.517	13.46	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	18.31660		0.01832	20.59890	0.02060	18.317	13.46	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,621.76980		1.62177	1,578.78950	1.57879	1,621.770	13.42	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	18.56980		0.01857	20.88950	0.02089	18.570	13.42	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,485.75940		1.48576	1,443.36010	1.44336	1,485.759	12.92	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	22.55940		0.02256	25.46010	0.02546	22.559	12.92	0.00	0	500.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,297.60430		1.29760	1,256.58130	1.25658	1,297.604	12.61	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	34.40430		0.03440	38.68130	0.03868	34.404	12.61	0.00	0	8,800.00	
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	106.20570		0.10621	105.92300	0.10592	106.206	15.83	0.00	0	5,500.00	
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	1,343.00570		1.34301	1,388.02300	1.38802	1,343.006	15.83	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future			14.30160		14.30160	14.25530	14.25530		13.54	0.00	0	700.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	820.48930		0.82049	792.81940	0.79282	820.489	12.90	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	308.88930		0.30889	327.51940	0.32752	308.889	12.90	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	313.03400		0.31303	331.84800	0.33185	313.034	12.92	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	814.63400		0.81463	787.14800	0.78715	814.634	12.92	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	808.81480		0.80881	781.50520	0.78151	808.815	12.93	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	317.21480		0.31721	336.20520	0.33621	317.215	12.93	0.00	0	0.00	
€ / R	On 15/09/2014	Foreign Exchange Future			14.51780		14.51780	14.47030	14.47030		14.17	0.00	0	0.00	
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	804.36100		0.80436	784.41570	0.78442	804.361	13.96	0.00	0	0.00	
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	626.56100		0.62656	654.11570	0.65412	626.561	13.96	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
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	799.91210		0.79991		780.12210	0.78012	799.912	13.97	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	632.11210		0.63211		659.82210	0.65982	632.112	13.97	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	795.48690		0.79549		775.85190	0.77585	795.487	13.98	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	637.68690		0.63769		665.55190	0.66555	637.687	13.98	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.72870		14.72870		14.68080	14.68080		14.78	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	372.19730		0.37220		384.62820	0.38463	372.197	13.67	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,410.89730		1.41090		1,375.42820	1.37543	1,410.897	13.67	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,404.30490		1.40430		1,368.97100	1.36897	1,404.305	13.68	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	375.60490		0.37560		388.17100	0.38817	375.605	13.68	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,397.73760		1.39774		1,362.52920	1.36253	1,397.738	13.68	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	379.03760		0.37904		391.72920	0.39173	379.038	13.68	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.98140		14.98140		14.95000	14.95000		14.90	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,048.59830		1.04860		0.00000	0.00000	1,048.598	15.21	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	1,007.19830		1.00720		0.00000	0.00000	1,007.198	15.21	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,044.76890		1.04477		0.00000	0.00000	1,044.769	15.22	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	1,013.36890		1.01337		0.00000	0.00000	1,013.369	15.22	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,040.95560		1.04096		0.00000	0.00000	1,040.956	15.24	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	1,019.55560		1.01956		0.00000	0.00000	1,019.556	15.24	0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.83832		110.83832		110.83223	110.83223			0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	151.68000		0.15168		157.77000	0.15777	151.680		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	161.68000		0.16168		167.77000	0.16777	161.680		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	171.68000		0.17168		177.77000	0.17777	171.680		0.00	0	0.00
2038	On 06/02/2014	Bond Future			107.09004		107.09004		107.08256	107.08256			0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	100.04000		0.10004		92.56000	0.09256	100.040		0.00	0	0.00
2038	On 06/02/2014	Bond Future	106.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	90.04000		0.09004		82.56000	0.08256	90.040		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	80.04000		0.08004		72.56000	0.07256	80.040		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future			111.51093		111.51093		111.50287	111.50287			0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	1,520.93000		1.52093		1,512.87000	1.51287	1,520.930		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	1,510.93000		1.51093		1,502.87000	1.50287	1,510.930		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	1,500.93000		1.50093		1,492.87000	1.49287	1,500.930		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			410.99700		410.99700		412.24500	412.24500			0.00	0	0.00
AL37	On 08/05/2014	Index Future			416.40100		416.40100		417.66600	417.66600			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			482.31300		482.31300		484.67000	484.67000			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			488.65400		488.65400		491.04500	491.04500			0.00	0	0.00
ALBI	On 06/02/2014	Index Future			433.48100		433.48100		436.06900	436.06900			0.00	0	790.00
ALBI	On 08/05/2014	Index Future			439.18000		439.18000		441.80400	441.80400			0.00	0	85.00
ALBI	On 07/08/2014	Index Future			445.21700		445.21700		447.89700	447.89700			0.00	0	0.00

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 13/12/2013	Foreign Exchange Future			9.36010		9.36010		9.28480	9.28480		12.24	5,148,055.00	550	9,414.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,060.11380		1.06011		984.83380	0.98483	1,060.114	19.46	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	0.01380		0.00001		0.03380	0.00003	0.014	19.46	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	760.39640		0.76040		685.45280	0.68545	760.396	18.06	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	0.29640		0.00030		0.65280	0.00065	0.296	18.06	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	52.65180		0.05265		96.37400	0.09637	52.652	12.24	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	112.75180		0.11275		81.17400	0.08117	112.752	12.24	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	43.72720		0.04373		32.78010	0.03278	43.727	12.96	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	143.62720		0.14363		207.98010	0.20798	143.627	12.96	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	40.92060		0.04092		30.85900	0.03086	40.921	13.00	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	150.82060		0.15082		216.05900	0.21606	150.821	13.00	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	158.16450		0.15816		224.24010	0.22424	158.165	13.05	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	38.26450		0.03826		29.04010	0.02904	38.264	13.05	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	16.17250		0.01617		13.68790	0.01369	16.173	13.58	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	256.07250		0.25607		328.88790	0.32889	256.073	13.58	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	0.35160		0.00035		0.38420	0.00038	0.352	20.32	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	940.25160		0.94025		1,015.58420	1.01558	940.252	20.32	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	0.08290		0.00008		0.01030	0.00001	0.083	22.65	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,239.98290		1.23998		1,315.21030	1.31521	1,239.983	22.65	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.43570		9.43570		9.36080	9.36080		11.81	47,178.50	5	3,882.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	216.14860		0.21615		187.94770	0.18795	216.149	11.97	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	270.44860		0.27045		317.14770	0.31715	270.449	11.97	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	212.01280		0.21201		184.29930	0.18430	212.013	11.99	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	276.31280		0.27631		323.49930	0.32350	276.313	11.99	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	207.94080		0.20794		180.71240	0.18071	207.941	12.00	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	282.24080		0.28224		329.91240	0.32991	282.241	12.00	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.50520		9.50520		9.43010	9.43010		11.97	0.00	0	250.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	193.77550		0.19378		174.00250	0.17400	193.775	12.57	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	578.57550		0.57858		633.90250	0.63390	578.576	12.57	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	585.84890		0.58585		641.42370	0.64142	585.849	12.58	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	191.04890		0.19105		171.52370	0.17152	191.049	12.58	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	188.35780		0.18836		169.08030	0.16908	188.358	12.60	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	593.15780		0.59316		648.98030	0.64898	593.158	12.60	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.58610		9.58610		9.51030	9.51030		12.22	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	436.02430		0.43602		400.21570	0.40022	436.024	12.20	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	389.92430		0.38992		429.91570	0.42992	389.924	12.20	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	431.18990		0.43119		395.96830	0.39597	431.190	12.20	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	395.08990		0.39509		435.66830	0.43567	395.090	12.20	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	426.39100		0.42639		391.76250	0.39176	426.391	12.21	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	400.29100		0.40029		441.46250	0.44146	400.291	12.21	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.66270		9.66270		9.60000	9.60000		12.43	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	446.30430		0.44630		0.00000	0.00000	446.304	12.39	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	519.00430		0.51900		0.00000	0.00000	519.004	12.39	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	514.19450		0.51419		0.00000	0.00000	514.194	12.39	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	451.49450		0.45149		0.00000	0.00000	451.494	12.39	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	509.41810		0.50942		0.00000	0.00000	509.418	12.39	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	456.71810		0.45672		0.00000	0.00000	456.718	12.39	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.65820		9.65820		9.63360	9.63360		11.87	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	12.79460		0.01279		12.03500	0.01204	12.795	13.69	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	294.59460		0.29459		318.43500	0.31843	294.595	13.69	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	11.92100		0.01192		11.19960	0.01120	11.921	13.75	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	303.72100		0.30372		327.59960	0.32760	303.721	13.75	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	11.10420		0.01110		10.41830	0.01042	11.104	13.82	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	312.90420		0.31290		336.81830	0.33682	312.904	13.82	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.77320		9.77320		9.74920	9.74920		11.91	0.00	0	75.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	184.09390		0.18409		177.28660	0.17729	184.094	12.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	350.89390		0.35089		368.08660	0.36809	350.894	12.28	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	180.80600		0.18081		174.13650	0.17414	180.806	12.31	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	357.60600		0.35761		374.93650	0.37494	357.606	12.31	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	177.57230		0.17757		171.03860	0.17104	177.572	12.34	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	364.37230		0.36437		381.83860	0.38184	364.372	12.34	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.88030		9.88030		9.85000	9.85000		13.32	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	400.01200		0.40001		0.00000	0.00000	400.012	13.27	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	359.71200		0.35971		0.00000	0.00000	359.712	13.27	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	364.98540		0.36499		0.00000	0.00000	364.985	13.28	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	395.28540		0.39529		0.00000	0.00000	395.285	13.28	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	390.60110		0.39060		0.00000	0.00000	390.601	13.29	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	370.30110		0.37030		0.00000	0.00000	370.301	13.29	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			26.70630		26.70630		-22.06870	-22.06870			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			644.18900		644.18900		577.48530	577.48530			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			423.47090		423.47090		357.85920	357.85920			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			216.66310		216.66310		201.59640	201.59640			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			0.30160		0.30160		0.57720	0.57720			0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			48.10810		48.10810		-14.38860	-14.38860			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			634.06760		634.06760		595.04730	595.04730			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			699.24710		699.24710		657.34080	657.34080			0.00	0	3,784.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.30640		11.30640		11.27390	11.27390		12.54	0.00	0	385.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	522.44130		0.52244		492.28380	0.49228	522.441	16.10	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	6.04130		0.00604		8.38380	0.00838	6.041	16.10	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	512.80590		0.51281		482.82400	0.48282	512.806	16.03	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	6.40590		0.00641		8.92400	0.00892	6.406	16.03	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	503.19190		0.50319		473.39590	0.47340	503.192	15.96	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	6.79190		0.00679		9.49590	0.00950	6.792	15.96	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.47790		11.47790		11.44610	11.44610		13.37	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	421.17420		0.42117		407.22710	0.40723	421.174	13.08	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	233.27420		0.23327		251.12710	0.25113	233.274	13.08	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	415.74010		0.41574		401.96990	0.40197	415.740	13.09	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	237.84010		0.23784		255.86990	0.25587	237.840	13.09	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	410.35530		0.41036		396.76600	0.39677	410.355	13.10	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	242.45530		0.24246		260.66600	0.26067	242.455	13.10	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			11.63990		11.63990		11.60000	11.60000		14.19	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	500.13150		0.50013		0.00000	0.00000	500.132	14.10	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	450.23150		0.45023		0.00000	0.00000	450.232	14.10	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	495.70390		0.49570		0.00000	0.00000	495.704	14.11	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	455.80390		0.45580		0.00000	0.00000	455.804	14.11	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	491.30720		0.49131		0.00000	0.00000	491.307	14.13	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	461.40720		0.46141		0.00000	0.00000	461.407	14.13	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.68710		1.68710		1.67490	1.67490		13.81	0.00	0	100.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	416.35820		0.04164		325.11400	0.03251	416.358	14.74	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	45.35820		0.00454		76.11400	0.00761	45.358	14.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	337.68400		0.03377		258.85780	0.02589	337.684	14.55	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	66.68400		0.00667		109.85780	0.01099	66.684	14.55	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	266.27060		0.02663		201.40250	0.02014	266.271	14.37	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	95.27060		0.00953		152.40250	0.01524	95.271	14.37	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.70630		1.70630		1.69420	1.69420		13.17	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	562.59460		0.05626		508.39780	0.05084	562.595	13.12	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	399.59460		0.03996		466.39780	0.04664	399.595	13.12	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	512.10020		0.05121		463.07760	0.04631	512.100	13.17	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	449.10020		0.04491		521.07760	0.05211	449.100	13.17	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	469.34400		0.04693		424.54390	0.04245	469.344	13.34	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	506.34400		0.05063		582.54390	0.05825	506.344	13.34	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.72440		1.72440		1.70000	1.70000		13.73	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	863.24920		0.08632		0.00000	0.00000	863.249	13.68	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	519.24920		0.05192		0.00000	0.00000	519.249	13.68	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	566.68910		0.05667		0.00000	0.00000	566.689	13.73	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	810.68910		0.08107		0.00000	0.00000	810.689	13.73	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	765.05440		0.07651		0.00000	0.00000	765.054	13.87	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	621.05440		0.06211		0.00000	0.00000	621.054	13.87	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			113.10612		113.10612		113.09784	113.09784			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	2,116.12000		2.11612		2,107.84000	2.10784	2,116.120		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	2,106.12000		2.10612		2,097.84000	2.09784	2,106.120		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	2,096.12000		2.09612		2,087.84000	2.08784	2,096.120		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			9.94600		82.15419		9.83451	82.95607			0.00	0	6,292.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	2,981.98000		2.98198		2,180.10000	2.18010	2,981.980		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	2,906.45000		2.90645		2,104.57000	2.10457	2,906.450		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	2,831.03000		2.83103		2,029.15000	2.02915	2,831.030		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			10.07371		79.45210		9.95836	80.26504			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	3,874.11000		3.87411		3,061.17000	3.06117	3,874.110		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	3,798.82000		3.79882		2,985.88000	2.98588	3,798.820		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	3,723.63000		3.72363		2,910.69000	2.91069	3,723.630		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI			433.20500		433.20500		435.65300	435.65300			21,660,250.00	5	465.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	67,850.00000		6.78500		43,370.00000	4.33700	67,850.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	67,950.00000		6.79500		43,470.00000	4.34700	67,950.000		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	68,050.00000	6.80500	43,570.00000	4.35700	68,050.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			444.93400	444.93400	447.47000	447.47000			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	150,560.00000	15.05600	125,200.00000	12.52000	150,560.000		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	150,660.00000	15.06600	125,300.00000	12.53000	150,660.000		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	150,760.00000	15.07600	125,400.00000	12.54000	150,760.000		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			200.67400	200.67400	200.66300	200.66300			0.00	0	1,328.00
IGOV	On 08/05/2014	Index Future			203.33700	203.33700	203.32700	203.32700			0.00	0	7.00
ILBI	On 06/02/2014	Index Future			543.51400	543.51400	543.83500	543.83500			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	5.20000	94.80000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.24000	94.76000	5.23000	94.77000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.31000	94.69000	5.29000	94.71000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.39000	94.61000	5.38000	94.62000			0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.48000	94.52000	5.46000	94.54000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			5.63000	94.37000	5.62000	94.38000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.73000	94.27000	5.70000	94.30000			0.00	0	5,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.10000	93.90000	6.07000	93.93000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.52000	93.48000	6.46000	93.54000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.85000	93.15000	6.79000	93.21000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.17000	92.83000	7.10000	92.90000			0.00	0	2,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.47000	92.53000	7.40000	92.60000			0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.42040	8.42040	8.31660	8.31660		11.31	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	287.00100	0.28700	194.37550	0.19438	287.001	13.58	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	6.60100	0.00660	17.77550	0.01778	6.601	13.58	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	277.61950	0.27762	185.91230	0.18591	277.620	13.49	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	7.21950	0.00722	19.31230	0.01931	7.220	13.49	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	268.29280	0.26829	177.56630	0.17757	268.293	13.41	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	7.89280	0.00789	20.96630	0.02097	7.893	13.41	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.49780	8.49780	8.39500	8.39500		9.72	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	411.59180	0.41159	334.26570	0.33427	411.592	10.03	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	53.79180	0.05379	79.26570	0.07927	53.792	10.03	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	403.71200	0.40371	327.15060	0.32715	403.712	10.02	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	55.91200	0.05591	82.15060	0.08215	55.912	10.02	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	395.89560	0.39590	320.11070	0.32011	395.896	10.01	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	58.09560	0.05810	85.11070	0.08511	58.096	10.01	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			8.55220	8.55220	8.45000	8.45000		11.53	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	344.21060	0.34421	0.00000	0.00000	344.211	11.55	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	232.01060	0.23201	0.00000	0.00000	232.011	11.55	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	236.52620	0.23653	0.00000	0.00000	236.526	11.55	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	338.72620	0.33873	0.00000	0.00000	338.726	11.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	333.29750		0.33330		0.00000	0.00000	333.298	11.55	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	241.09750		0.24110		0.00000	0.00000	241.098	11.55	0.00	0	0.00
QUANTO € / \$	On 13/12/2013	Foreign Exchange Future			1.35490		1.35490		1.36030	1.36030			201,880.10	149	50.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.35500		1.35500		1.36040	1.36040			172,085.00	127	147.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.35530		1.35530		1.36000	1.36000			0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			10.02890		10.02890	0.09971	10.04900	10.04900		14.44	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	3,565.10610		0.35651	0.09971	3,782.16690	0.37822	3,565.106	17.02	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	176.10610		0.01761	0.09971	192.16690	0.01922	176.106	17.02	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	3,475.01130		0.34750	0.09971	3,693.07790	0.36931	3,475.011	16.94	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	186.01130		0.01860	0.09971	203.07790	0.02031	186.011	16.94	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	3,385.44240		0.33854	0.09971	3,604.54140	0.36045	3,385.442	16.86	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	196.44240		0.01964	0.09971	214.54140	0.02145	196.442	16.86	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			10.02260		10.02260	0.09971	10.05000	10.05000			0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	3,164.88220		0.31649	0.09971	0.00000	0.00000	3,164.882	15.15	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	3,338.88220		0.33389	0.09971	0.00000	0.00000	3,338.882	15.15	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	3,116.09350		0.31161	0.09971	0.00000	0.00000	3,116.093	15.14	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	3,390.09350		0.33901	0.09971	0.00000	0.00000	3,390.093	15.14	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	3,067.76930		0.30678	0.09971	0.00000	0.00000	3,067.769	15.14	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	3,441.76930		0.34418	0.09971	0.00000	0.00000	3,441.769	15.14	0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.16413		100.89126		8.07248	101.46203			0.00	0	11,259.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	2,037.95000		2.03795		1,467.18000	1.46718	2,037.950		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	1,974.27000		1.97427		1,403.50000	1.40350	1,974.270		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	1,910.63000		1.91063		1,339.86000	1.33986	1,910.630		0.00	0	0.00
R023	On 08/05/2014	Bond Future			8.27543		98.30100		8.17991	98.87989			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Put	4,253.65000		4.25365		3,674.76000	3.67476	4,253.650		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Put	4,189.90000		4.18990		3,611.01000	3.61101	4,189.900		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Put	4,126.20000		4.12620		3,547.31000	3.54731	4,126.200		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.36823		116.15543		6.29611	116.27068		2.21	0.00	0	32,109.00
R157	On 06/02/2014	Bond Future	5.64	Call	74.80000		0.07480		98.18000	0.09818	74.800	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,246.12000		1.24612		1,154.25000	1.15425	1,246.120	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	77.15000		0.07715		101.04000	0.10104	77.150	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,232.27000		1.23227		1,140.91000	1.14091	1,232.270	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	79.55000		0.07955		103.96000	0.10396	79.550	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,218.48000		1.21848		1,127.64000	1.12764	1,218.480	2.16	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.58213		110.87473		6.49479	110.99214		2.12	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	74.62000		0.07462		90.71000	0.09071	74.620	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,967.45000		1.96745		1,866.13000	1.86613	1,967.450	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	76.05000		0.07605		92.37000	0.09237	76.050	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,955.12000		1.95512		1,854.03000	1.85403	1,955.120	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	77.50000		0.07750		94.06000	0.09406	77.500	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,942.81000		1.94281		1,841.96000	1.84196	1,942.810	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.82388		112.40036		6.71064	112.52403		1.87	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	646.64000		0.64664		712.18000	0.71218	646.640	1.87	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	738.22000		0.73822		680.09000	0.68009	738.220	1.87	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	732.51000		0.73251		674.69000	0.67469	732.510	1.87	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	651.85000		0.65185		717.70000	0.71770	651.850	1.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 07/08/2014	Bond Future	6.76	Call	657.46000		0.65746		723.62000	0.72362	657.460	1.87	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	727.20000		0.72720		669.69000	0.66969	727.200	1.87	0.00	0	0.00
R157	On 06/11/2014	Bond Future			7.21534		107.14947		7.06995	107.27164		1.65	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	320.43000		0.32043		361.89000	0.36189	320.430	1.61	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,186.95000		1.18695		1,106.24000	1.10624	1,186.950	1.61	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	322.98000		0.32298		364.67000	0.36467	322.980	1.61	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,180.99000		1.18099		1,100.51000	1.10051	1,180.990	1.61	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	325.55000		0.32555		367.47000	0.36747	325.550	1.61	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,175.06000		1.17506		1,094.81000	1.09481	1,175.060	1.61	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.49844		116.95193		8.38654	117.91519		13.64	0.00	0	60,360.00
R186	On 06/02/2014	Bond Future	7.74	Call	581.38000		0.58138		805.36000	0.80536	581.380	13.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	7,336.22000		7.33622		6,596.94000	6.59694	7,336.220	13.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	596.34000		0.59634		824.31000	0.82431	596.340	13.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	7,258.58000		7.25858		6,523.29000	6.52329	7,258.580	13.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	611.60000		0.61160		843.59000	0.84359	611.600	13.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	7,181.33000		7.18133		6,450.06000	6.45006	7,181.330	13.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	3,900.88000		3.90088		4,591.78000	4.59178	3,900.880	13.77	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,775.88000		1.77588		1,503.52000	1.50352	1,775.880	13.77	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.60809		118.48931		8.49192	119.46598		13.18	0.00	0	640.00
R186	On 08/05/2014	Bond Future	7.09	Call	475.82000		0.47582		605.46000	0.60546	475.820	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	14,210.02000		14.21002		13,362.99000	13.36299	14,210.020	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	484.61000		0.48461		616.10000	0.61610	484.610	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	14,121.07000		14.12107		13,275.89000	13.27589	14,121.070	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	493.53000		0.49353		626.89000	0.62689	493.530	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	14,032.36000		14.03236		13,189.05000	13.18905	14,032.360	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	957.80000		0.95780		1,177.43000	1.17743	957.800	12.83	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	10,767.18000		10.76718		10,010.14000	10.01014	10,767.180	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	2,763.42000		2.76342		3,210.86000	3.21086	2,763.420	13.09	22,107,360.00	8,000	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	5,811.72000		5.81172		5,282.49000	5.28249	5,811.720	13.09	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	3,662.27000		3.66227		4,190.69000	4.19069	3,662.270	13.18	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	4,570.64000		4.57064		4,122.39000	4.12239	4,570.640	13.18	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	9.25	Call	7,209.46000		7.20946		7,949.59000	7.94959	7,209.460	13.53	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	2,016.71000		2.01671		1,780.17000	1.78017	2,016.710	13.53	0.00	0	8,000.00
R186	On 07/08/2014	Bond Future			8.71321		114.82820		8.59211	115.82315		13.64	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	3,621.81000		3.62181		4,080.53000	4.08053	3,621.810	13.56	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	7,152.54000		7.15254		6,616.31000	6.61631	7,152.540	13.56	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	3,655.07000		3.65507		4,116.38000	4.11638	3,655.070	13.57	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	7,100.62000		7.10062		6,566.98000	6.56698	7,100.620	13.57	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	3,688.52000		3.68852		4,152.41000	4.15241	3,688.520	13.57	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	7,048.97000		7.04897		6,517.91000	6.51791	7,048.970	13.57	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	4,396.78000		4.39678		4,017.95000	4.01795	4,396.780	13.85	0.00	0	840.00
R186	On 07/08/2014	Bond Future	8.92	Call	6,067.97000		6.06797		6,684.09000	6.68409	6,067.970	13.85	0.00	0	0.00
R186	On 06/11/2014	Bond Future			8.82171		116.41919		8.69642	117.42464		13.13	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	3,521.42000		3.52142		3,937.31000	3.93731	3,521.420	12.91	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	9,146.53000		9.14653		8,556.97000	8.55697	9,146.530	12.91	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	3,551.31000		3.55131		3,969.46000	3.96946	3,551.310	12.91	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	9,091.11000		9.09111		8,503.81000	8.50381	9,091.110	12.91	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	3,580.93000		3.58093		4,001.33000	4.00133	3,580.930	12.92	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	9,035.51000		9.03551		8,450.46000	8.45046	9,035.510	12.92	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	7,354.33000		7.35433		7,994.16000	7.99416	7,354.330	13.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 06/11/2014	Bond Future	9.17	Put	4,623.88000		4.62388		4,258.26000	4.25826	4,623.880	13.32	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			276.25502		276.25502		276.24037	276.24037			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	3,734.98000		3.73498		3,749.63000	3.74963	3,734.980		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	3,744.98000		3.74498		3,759.63000	3.75963	3,744.980		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	3,754.98000		3.75498		3,769.63000	3.76963	3,754.980		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			4.56011		104.72322		4.50847	104.76747		1.12	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	613.38000		0.61338		654.54000	0.65454	613.380	1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	33.60000		0.03360		30.51000	0.03051	33.600	1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	620.78000		0.62078		662.03000	0.66203	620.780	1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	32.51000		0.03251		29.51000	0.02951	32.510	1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	628.29000		0.62829		669.64000	0.66964	628.290	1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	31.53000		0.03153		28.63000	0.02863	31.530	1.16	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.24862		106.09987		4.17413	106.14529		0.90	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	429.23000		0.42923		462.89000	0.46289	429.230	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	130.55000		0.13055		118.79000	0.11879	130.550	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	433.37000		0.43337		467.17000	0.46717	433.370	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	128.63000		0.12863		117.01000	0.11701	128.630	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	437.53000		0.43753		471.46000	0.47146	437.530	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	126.73000		0.12673		115.24000	0.11524	126.730	0.91	0.00	0	0.00
R201	On 07/08/2014	Bond Future			3.30861		103.15012		3.17100	103.20050		0.58	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	737.85000		0.73785		785.04000	0.78504	737.850	0.60	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	17.99000		0.01799		14.80000	0.01480	17.990	0.60	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	17.71000		0.01771		14.56000	0.01456	17.710	0.60	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	741.18000		0.74118		788.41000	0.78841	741.180	0.60	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	744.50000		0.74450		791.78000	0.79178	744.500	0.60	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	17.43000		0.01743		14.33000	0.01433	17.430	0.60	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			210.36722		210.36722		210.35350	210.35350			258,751,680.60	1,230	44,679.00
R202	On 06/02/2014	Bond Future	208.99	Call	1,377.22000		1.37722		1,363.50000	1.36350	1,377.220		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	1,367.22000		1.36722		1,353.50000	1.35350	1,367.220		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	1,357.22000		1.35722		1,343.50000	1.34350	1,357.220		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.18240		106.71016		7.09891	106.97601		4.72	0.00	0	8,517.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 06/02/2014	Bond Future	5.95	Call	24.04000		0.02404		37.43000	0.03743	24.040	4.59	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,035.11000		4.03511		3,782.65000	3.78265	4,035.110	4.59	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	49.42000		0.04942		72.99000	0.07299	49.420	4.59	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,429.79000		3.42979		3,187.51000	3.18751	3,429.790	4.59	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	51.23000		0.05123		75.47000	0.07547	51.230	4.59	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,398.53000		3.39853		3,156.92000	3.15692	3,398.530	4.59	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	53.10000		0.05310		78.01000	0.07801	53.100	4.59	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,367.34000		3.36734		3,126.40000	3.12640	3,367.340	4.59	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	410.46000		0.41046		515.67000	0.51567	410.460	4.66	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,506.11000		1.50611		1,345.47000	1.34547	1,506.110	4.66	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.34216		103.95270		7.25124	104.22265		4.76	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	91.85000		0.09185		115.99000	0.11599	91.850	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,979.66000		4.97966		4,733.85000	4.73385	4,979.660	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	93.86000		0.09386		118.41000	0.11841	93.860	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,950.29000		4.95029		4,704.89000	4.70489	4,950.290	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	95.90000		0.09590		120.87000	0.12087	95.900	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,920.95000		4.92095		4,675.97000	4.67597	4,920.950	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	674.48000		0.67448		778.18000	0.77818	674.480	4.70	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	2,176.43000		2.17643		2,010.18000	2.01018	2,176.430	4.70	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,387.50000		1.38750		1,546.51000	1.54651	1,387.500	4.78	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,216.22000		1.21622		1,105.28000	1.10528	1,216.220	4.78	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.50176		105.38271		7.40085	105.66073		4.46	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	783.85000		0.78385		885.63000	0.88563	783.850	4.38	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,624.31000		2.62431		2,448.07000	2.44807	2,624.310	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,266.45000		1.26645		1,404.00000	1.40400	1,266.450	4.44	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,850.96000		1.85096		1,710.49000	1.71049	1,850.960	4.44	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,278.81000		1.27881		1,417.16000	1.41716	1,278.810	4.44	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,835.62000		1.83562		1,695.95000	1.69595	1,835.620	4.44	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,291.25000		1.29125		1,430.40000	1.43040	1,291.250	4.44	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,820.38000		1.82038		1,681.51000	1.68151	1,820.380	4.44	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.69238		102.68208		7.58252	102.96098		4.33	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	818.93000		0.81893		915.51000	0.91551	818.930	4.24	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Put	3,008.11000		3.00811		2,825.79000	2.82579	3,008.110	4.24	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	827.36000		0.82736		924.59000	0.92459	827.360	4.25	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,990.52000		2.99052		2,808.85000	2.80885	2,990.520	4.25	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	835.85000		0.83585		933.73000	0.93373	835.850	4.25	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,972.99000		2.97299		2,791.97000	2.79197	2,972.990	4.25	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			9.38817		91.94226		9.27146	92.96974		0.00	0		1,652.00
R2037	On 06/02/2014	Bond Future	9.37	Call	0.00000		0.00000		868.73000	0.86873	0.000	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	158.75000		0.15875		0.00000	0.00000	158.750	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	0.00000		0.00000		956.16000	0.95616	0.000	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	71.32000		0.07132		0.00000	0.00000	71.320	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	15.97000		0.01597		1,043.45000	1.04345	15.970	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			9.49668		93.15089		9.37611	94.19240		0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	1,094.81000		1.09481		53.30000	0.05330	1,094.810	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	0.00000		0.00000		33.90000	0.03390	0.000	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	1,007.61000		1.00761		0.00000	0.00000	1,007.610	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	0.00000		0.00000		120.96000	0.12096	0.000	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	920.55000		0.92055		0.00000	0.00000	920.550	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.60382		90.17450		9.47879	91.23423		0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 07/08/2014	Bond Future	9.04	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	4,942.95000		4.94295	3,883.22000	3.88322		4,942.950		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	4,851.51000		4.85151	3,791.78000	3.79178		4,851.510		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	4,760.21000		4.76021	3,700.48000	3.70048		4,760.210		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.43075		103.41390	7.34825	103.75064			7.06	0.00	0	28,279.00
R204	On 06/02/2014	Bond Future	6.39	Call	109.91000		0.10991	152.29000	0.15229		109.910	6.86	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,458.99000		4.45899	4,164.63000	4.16463		4,458.990	6.86	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	113.25000		0.11325	156.58000	0.15658		113.250	6.86	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,419.48000		4.41948	4,126.07000	4.12607		4,419.480	6.86	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	116.67000		0.11667	160.97000	0.16097		116.670	6.86	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,380.07000		4.38007	4,087.63000	4.08763		4,380.070	6.86	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.57092		104.77336	7.48278	105.11510			6.43	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	164.73000		0.16473	203.17000	0.20317		164.730	6.24	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,305.24000		6.30524	6,001.94000	6.00194		6,305.240	6.24	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	168.04000		0.16804	207.08000	0.20708		168.040	6.24	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,267.00000		6.26700	5,964.30000	5.96430		6,267.000	6.24	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	171.41000		0.17141	211.06000	0.21106		171.410	6.24	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,228.83000		6.22883	5,926.74000	5.92674		6,228.830	6.24	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.70847		102.18325	7.61307	102.53395			6.68	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,773.79000		1.77379	1,946.05000	1.94605		1,773.790	6.62	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,764.52000		2.76452	2,586.08000	2.58608		2,764.520	6.62	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,790.05000		1.79005	1,963.25000	1.96325		1,790.050	6.62	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,743.67000		2.74367	2,566.17000	2.56617		2,743.670	6.62	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	1,806.41000		1.80641	1,980.54000	1.98054		1,806.410	6.62	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,722.93000		2.72293	2,546.36000	2.54636		2,722.930	6.62	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,376.91000		2.37691	2,580.42000	2.58042		2,376.910	6.69	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	2,114.93000		2.11493	1,967.74000	1.96774		2,114.930	6.69	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.85917		103.59898	7.75766	103.95163			6.55	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,342.81000		1.34281	1,473.09000	1.47309		1,342.810	6.42	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	4,411.93000		4.41193	4,189.56000	4.18956		4,411.930	6.42	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,354.63000		1.35463	1,485.65000	1.48565		1,354.630	6.42	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	4,387.80000		4.38780	4,166.17000	4.16617		4,387.800	6.42	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,366.51000		1.36651	1,498.29000	1.49829		1,366.510	6.42	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	4,363.73000		4.36373	4,142.86000	4.14286		4,363.730	6.42	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	2,858.16000		2.85816	3,063.85000	3.06385		2,858.160	6.61	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,405.89000		2.40589	2,258.93000	2.25893		2,405.890	6.61	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.72185		98.32190	7.63985	98.70176			8.71	0.00	0	19,842.00
R207	On 06/02/2014	Bond Future	6.64	Call	127.41000		0.12741	175.20000	0.17520		127.410	8.47	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,287.24000		5.28724	4,955.17000	4.95517		5,287.240	8.47	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	131.16000		0.13116	180.00000	0.18000		131.160	8.47	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,241.79000		5.24179	4,910.77000	4.91077		5,241.790	8.47	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	134.99000		0.13499	184.90000	0.18490		134.990	8.47	0.00	0	0.00

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 06/02/2014	Bond Future	6.66	Put	5,196.46000	5.19646	4,866.51000	4.86651	5,196.460	8.47	0.00	0	0.00	
R207	On 08/05/2014	Bond Future			7.85622	99.61439	7.76952	99.99979		8.06	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.19	Call	172.12000	0.17212	211.54000	0.21154	172.120	7.84	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.19	Put	7,915.86000	7.91586	7,569.88000	7.56988	7,915.860	7.84	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.20	Call	175.52000	0.17552	215.55000	0.21555	175.520	7.84	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.20	Put	7,870.60000	7.87060	7,525.23000	7.52523	7,870.600	7.84	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.21	Call	178.97000	0.17897	219.62000	0.21962	178.970	7.84	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.21	Put	7,825.41000	7.82541	7,480.66000	7.48066	7,825.410	7.84	0.00	0	0.00	
R207	On 07/08/2014	Bond Future			7.98811	97.34428	7.89542	97.73908		8.31	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.69	Call	2,064.15000	2.06415	2,257.31000	2.25731	2,064.150	8.24	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.69	Put	3,340.95000	3.34095	3,139.31000	3.13931	3,340.950	8.24	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.70	Call	2,082.56000	2.08256	2,276.75000	2.27675	2,082.560	8.24	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.70	Put	3,316.20000	3.31620	3,115.59000	3.11559	3,316.200	8.24	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.71	Call	2,101.07000	2.10107	2,296.29000	2.29629	2,101.070	8.24	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.71	Put	3,291.57000	3.29157	3,091.99000	3.09199	3,291.570	8.24	0.00	0	0.00	
R207	On 06/11/2014	Bond Future			8.12411	98.69301	8.02663	99.09049		8.42	0.00	0	0.00	
R207	On 06/11/2014	Bond Future	7.34	Call	1,828.49000	1.82849	1,987.44000	1.98744	1,828.490	8.29	0.00	0	0.00	
R207	On 06/11/2014	Bond Future	7.34	Put	5,083.08000	5.08308	4,844.55000	4.84455	5,083.080	8.29	0.00	0	0.00	
R207	On 06/11/2014	Bond Future	7.35	Call	1,843.11000	1.84311	2,002.88000	2.00288	1,843.110	8.29	0.00	0	0.00	
R207	On 06/11/2014	Bond Future	7.35	Put	5,055.36000	5.05536	4,817.65000	4.81765	5,055.360	8.29	0.00	0	0.00	
R207	On 06/11/2014	Bond Future	7.36	Call	1,857.82000	1.85782	2,018.41000	2.01841	1,857.820	8.29	0.00	0	0.00	
R207	On 06/11/2014	Bond Future	7.36	Put	5,027.75000	5.02775	4,790.86000	4.79086	5,027.750	8.29	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			7.90621	96.26015	7.81942	96.70980		9.71	0.00	0	11,400.00	
R208	On 06/02/2014	Bond Future	6.74	Call	98.50000	0.09850	141.53000	0.14153	98.500	9.43	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.74	Put	6,368.24000	6.36824	5,961.62000	5.96162	6,368.240	9.43	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.75	Call	101.64000	0.10164	145.72000	0.14572	101.640	9.43	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.75	Put	6,315.47000	6.31547	5,909.90000	5.90990	6,315.470	9.43	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.76	Call	105.03000	0.10503	150.22000	0.15022	105.030	9.43	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.76	Put	6,262.99000	6.26299	5,858.53000	5.85853	6,262.990	9.43	0.00	0	0.00	
R208	On 08/05/2014	Bond Future			8.02664	94.12958	7.93560	94.58571		9.39	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.29	Call	152.07000	0.15207	191.06000	0.19106	152.070	9.13	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.29	Put	9,344.14000	9.34414	8,927.00000	8.92700	9,344.140	9.13	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.30	Call	155.26000	0.15526	194.89000	0.19489	155.260	9.13	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.30	Put	9,291.32000	9.29132	8,874.82000	8.87482	9,291.320	9.13	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.31	Call	158.50000	0.15850	198.79000	0.19879	158.500	9.13	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.31	Put	9,238.57000	9.23857	8,822.73000	8.82273	9,238.570	9.13	0.00	0	0.00	
R208	On 07/08/2014	Bond Future			8.14323	95.42448	8.04695	95.89080		9.07	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.79	Put	3,800.28000	3.80028	3,552.46000	3.55246	3,800.280	9.02	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.79	Call	2,075.36000	2.07536	2,293.86000	2.29386	2,075.360	9.02	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.80	Call	2,095.32000	2.09532	2,315.10000	2.31510	2,095.320	9.02	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.80	Put	3,770.87000	3.77087	3,524.33000	3.52433	3,770.870	9.02	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.81	Call	2,115.39000	2.11539	2,336.46000	2.33646	2,115.390	9.02	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.81	Put	3,741.61000	3.74161	3,496.36000	3.49636	3,741.610	9.02	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	8.28	Call	3,207.98000	3.20798	3,488.17000	3.48817	3,207.980	9.17	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	8.28	Put	2,550.45000	2.55045	2,364.32000	2.36432	2,550.450	9.17	0.00	0	630.00	
R208	On 06/11/2014	Bond Future			8.26846	93.34998	8.16789	93.82009		9.18	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.44	Call	1,679.40000	1.67940	1,853.28000	1.85328	1,679.400	8.97	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.44	Put	5,640.50000	5.64050	5,344.27000	5.34427	5,640.500	8.97	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.45	Call	1,695.15000	1.69515	1,870.10000	1.87010	1,695.150	8.98	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.45	Put	5,607.22000	5.60722	5,312.06000	5.31206	5,607.220	8.98	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 06/11/2014	Bond Future	7.46	Call	1,711.00000		1.71100		1,887.02000	1.88702	1,711.000	8.98	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	5,574.06000		5.57406		5,279.97000	5.27997	5,574.060	8.98	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	3,870.05000		3.87005		4,157.11000	4.15711	3,870.050	9.27	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,798.71000		2.79871		2,615.66000	2.61566	2,798.710	9.27	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			9.26759		74.11104		9.15610	74.92382		19.81	0.00	0	23,302.00
R209	On 06/02/2014	Bond Future	8.54	Call	665.51000		0.66551		888.76000	0.88876	665.510	19.45	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	6,240.43000		6.24043		5,650.90000	5.65090	6,240.430	19.45	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	680.63000		0.68063		907.30000	0.90730	680.630	19.46	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	6,174.42000		6.17442		5,588.31000	5.58831	6,174.420	19.46	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	696.00000		0.69600		926.11000	0.92611	696.000	19.46	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	6,108.80000		6.10880		5,526.13000	5.52613	6,108.800	19.46	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.36607		71.94085		9.25112	72.76477		20.19	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	541.82000		0.54182		672.16000	0.67216	541.820	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	12,813.03000		12.81303		12,119.45000	12.11945	12,813.030	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	550.92000		0.55092		682.92000	0.68292	550.920	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	12,731.47000		12.73147		12,039.55000	12.03955	12,731.470	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	560.14000		0.56014		693.82000	0.69382	560.140	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	12,650.17000		12.65017		11,959.93000	11.95993	12,650.170	19.70	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.46072		72.93057		9.34186	73.76890		19.90	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,470.97000		3.47097		3,874.41000	3.87441	3,470.970	19.79	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	6,509.67000		6.50967		6,074.78000	6.07478	6,509.670	19.79	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	6,463.95000		6.46395		6,031.11000	6.03111	6,463.950	19.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,499.83000		3.49983		3,905.32000	3.90532	3,499.830	19.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,528.82000		3.52882		3,936.35000	3.93635	3,528.820	19.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	6,418.48000		6.41848		5,987.68000	5.98768	6,418.480	19.80	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.55833		70.79610		9.43612	71.64395		20.12	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	3,746.12000		3.74612		4,138.03000	4.13803	3,746.120	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	7,828.98000		7.82898		7,373.04000	7.37304	7,828.980	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,773.69000		3.77369		4,167.40000	4.16740	3,773.690	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	7,781.55000		7.78155		7,327.41000	7.32741	7,781.550	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	3,801.36000		3.80136		4,196.87000	4.19687	3,801.360	19.87	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	7,734.33000		7.73433		7,281.99000	7.28199	7,734.330	19.87	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/02/2014	Bond Future			161.20854		161.20854		161.19866	161.19866			0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	281.46000		0.28146		291.34000	0.29134	281.460		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	291.46000		0.29146		301.34000	0.30134	291.460		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210	On 06/02/2014	Bond Future	161.51	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put		301.46000	0.30146		311.34000	0.31134	301.460		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				129.02435	129.02435		129.02261	129.02261			0.00	0	522.00
R211	On 06/02/2014	Bond Future	128.99	Call		34.35000	0.03435		32.61000	0.03261	34.350		0.00	0	0.00
R211	On 06/02/2014	Bond Future	128.99	Put		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Call		24.35000	0.02435		22.61000	0.02261	24.350		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Put		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Call		14.35000	0.01435		12.61000	0.01261	14.350		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				131.52179	131.52179		131.51546	131.51546			0.00	0	21,791.00
R212	On 06/02/2014	Bond Future	132.99	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	132.99	Put		1,468.21000	1.46821		1,474.54000	1.47454	1,468.210		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Put		1,478.21000	1.47821		1,484.54000	1.48454	1,478.210		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Put		1,488.21000	1.48821		1,494.54000	1.49454	1,488.210		0.00	0	0.00
R212	On 31/01/2022	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 06/02/2014	Bond Future				9.08842	85.23601		8.96660	86.14926		17.65	4,261,800.50	50	21,077.00
R213	On 06/02/2014	Bond Future	8.29	Call		581.71000	0.58171		803.85000	0.80385	581.710	17.33	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put		6,846.45000	6.84645		6,155.34000	6.15534	6,846.450	17.33	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call		595.34000	0.59534		821.07000	0.82107	595.340	17.33	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put		6,777.40000	6.77740		6,089.88000	6.08988	6,777.400	17.33	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call		609.22000	0.60922		838.56000	0.83856	609.220	17.34	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put		6,708.71000	6.70871		6,024.80000	6.02480	6,708.710	17.34	0.00	0	0.00
R213	On 08/05/2014	Bond Future				9.19095	82.81904		9.06524	83.74475		17.98	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call		542.31000	0.54231		684.43000	0.68443	542.310	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put		13,115.44000	13.11544		12,331.85000	12.33185	13,115.440	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call		551.29000	0.55129		695.21000	0.69521	551.290	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put		13,034.72000	13.03472		12,252.93000	12.25293	13,034.720	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call		560.39000	0.56039		706.12000	0.70612	560.390	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put		12,954.24000	12.95424		12,174.26000	12.17426	12,954.240	17.56	0.00	0	0.00
R213	On 07/08/2014	Bond Future				9.29090	83.95826		9.16070	84.90021		18.01	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call		3,526.31000	3.52631		3,969.80000	3.96980	3,526.310	17.84	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put		6,857.48000	6.85748		6,359.02000	6.35902	6,857.480	17.84	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call		3,555.42000	3.55542		4,001.17000	4.00117	3,555.420	17.84	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put		6,810.58000	6.81058		6,314.38000	6.31438	6,810.580	17.84	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call		3,584.67000	3.58467		4,032.67000	4.03267	3,584.670	17.84	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put		6,763.91000	6.76391		6,269.96000	6.26996	6,763.910	17.84	0.00	0	0.00
R213	On 06/11/2014	Bond Future				9.39570	81.58327		9.26164	82.53586		18.05	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call		3,934.39000	3.93439		4,374.24000	4.37424	3,934.390	17.87	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put		7,992.11000	7.99211		7,479.37000	7.47937	7,992.110	17.87	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call		3,962.65000	3.96265		4,404.47000	4.40447	3,962.650	17.87	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put		7,944.76000	7.94476		7,433.99000	7.43399	7,944.760	17.87	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call		3,991.02000	3.99102		4,434.81000	4.43481	3,991.020	17.88	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put		7,897.61000	7.89761		7,388.81000	7.38881	7,897.610	17.88	0.00	0	0.00
R213	On 28/02/2031	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/02/2014	Bond Future				9.40980	74.58679		9.28799	75.49728		21.09	0.00	0	5,098.00
R214	On 06/02/2014	Bond Future	8.99	Call		1,396.02000	1.39602		1,780.60000	1.78060	1,396.020	20.96	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
R214	On 06/02/2014	Bond Future	8.99	Put	4,617.80000		4.61780	4,091.89000	4.09189		4,617.800	20.96	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	1,420.78000		1.42078	1,809.50000	1.80950		1,420.780	20.96	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	4,563.00000		4.56300	4,041.23000	4.04123		4,563.000	20.96	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	1,445.81000		1.44581	1,838.68000	1.83868		1,445.810	20.97	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	4,508.62000		4.50862	3,991.00000	3.99100		4,508.620	20.97	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.50727		72.28249	9.38167	73.20533			21.20	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	2,398.93000		2.39893	2,799.17000	2.79917		2,398.930	20.96	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	6,332.90000		6.33290	5,810.30000	5.81030		6,332.900	20.96	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	2,425.76000		2.42576	2,828.80000	2.82880		2,425.760	20.96	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	6,280.25000		6.28025	5,760.45000	5.76045		6,280.250	20.96	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,452.76000		2.45276	2,858.61000	2.85861		2,452.760	20.97	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	6,227.90000		6.22790	5,710.91000	5.71091		6,227.900	20.97	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.46173		96.75637	9.33981	97.92278				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	3,640.36000		3.64036	2,473.95000	2.47395		3,640.360		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	3,539.09000		3.53909	2,372.68000	2.37268		3,539.090		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	3,438.01000		3.43801	2,271.60000	2.27160		3,438.010		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.56178		93.60645	9.43587	94.78871				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	5,083.46000		5.08346	3,901.20000	3.90120		5,083.460		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	4,981.33000		4.98133	3,799.07000	3.79907		4,981.330		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	4,879.39000		4.87939	3,697.13000	3.69713		4,879.390		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			20,168.24000		20,168.24000	20,060.28000	20,060.28000				0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			20,442.16000		20,442.16000	20,335.00000	20,335.00000				0.00	0	0.00
Total for Derivatives :													817,347,465.13	37,653	2 356 373.00
i-Bonds															
AA02	On 28/03/2016	Spot Bond			0.00000		100.00000	0.00000	101.00584				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.72000		104.74193	6.72000	104.72280				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000	0.00000	101.28936				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.44500		105.33686	8.44500	105.31279				675,600,000,000.00	80,000,000	3,820,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000	0.00000	100.15522				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000	0.00000	100.25886				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.31000		96.35322	9.31000	96.32900				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.02000		102.85642	7.02000	102.83682				1,965,600,000,000.00	280,000,000	527,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB07	On 07/03/2014	Spot Bond	5.15000	103.06216	5.15000	103.04781				0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.59214				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.59000	105.80060	8.59000	105.77602				0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	0.84000	135.66375	0.84000	135.63965				0.00	0	596,700,000.00
ABCP13	On 07/12/2023	Spot Bond	2.37000	127.70567	2.37000	259.53420				0.00	0	20,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.17110				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.52532				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.90375				0.00	640,000,000	180,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.41150				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.47551				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.51806				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.61983				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.48000	107.35517	7.48000	107.33341				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.56816				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.40000	104.16479	6.40000	104.14666				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	102.05182				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.37816				0.00	480,000,000	120,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.13083				0.00	160,000,000	40,000,000.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.09724				0.00	560,000,000	140,000,000.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.19460				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.36852				0.00	0	50,000,000.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.55873				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.53305				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.75225				0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.23915				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLC10		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.71992			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	5.29000	130.13005		5.29000	130.09150			529,000,000,000.00	100,000,000	338,600,000.00
ABLI03		On 15/03/2015	Spot Bond	3.07000	125.70856		3.07000	125.67856			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	2.79000	116.99437		2.79000	116.96739			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	4.44000	100.76836		4.44000	100.74076			0.00	0	0.00
ABLI06		On 19/07/2020	Spot Bond	5.86500	102.41372		5.86500	103.12171			0.00	0	0.00
ABLS2A		On 13/07/2016	Spot Bond	10.99000	116.05743		10.99000	116.02370			0.00	0	0.00
ABLS2B		On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.59404			0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.62502			0.00	0	0.00
ABLS4		On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.71455			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.80131			0.00	0	0.00
ABLS11		On 29/06/2019	Spot Bond	4.09000	112.22098		4.09000	112.19124			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	43.87562		100.00000	43.76816			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.11000	163.24018		2.11000	163.20553			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	153.80130		2.76000	153.76603			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.14000	167.35604		2.14000	167.32045			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	2.15000	167.18252		2.15000	167.14686			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	7.98625	72.69391		7.98625	72.66570			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond	7.98625	72.69391		7.98625	72.66570			0.00	0	0.00
ABN38		On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	89.99000			0.00	0	0.00
ABN39		On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.37190			0.00	0	0.00
ABN40		On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	90.97000			0.00	0	0.00
ABN42		On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	89.80000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.24000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	86.40000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	85.87000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.99744			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.89503			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	85.40000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	5.94000		106.79097		5.94000	106.77390			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	86.34000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	89.85000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	86.75000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.17152			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.01000		113.65650		7.01000	113.63487			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.93400			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	81.82000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	84.02000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.73000		93.70942		2.73000	101.00706			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.75000		98.70388		2.75000	146.16188			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.75000		110.69690		2.75000	190.49188			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	82.62000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.60000		90.20114		9.60000	90.84478			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	91.29000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.30000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	107.09057			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	88.13000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	90.92000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.77000	108.52631		9.77000	110.07096			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.71500	110.48467		9.71500	110.48819			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.91000	89.77312		8.91000	89.75162			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	103.51000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	108.01000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.81000	109.51986		9.81000	109.76901			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	90.21000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.29000	107.76571		8.29000	107.74153			1,160,600,000,000.00	140,000,000	109,900,000.00
ABS5	On 01/05/2015	Spot Bond	6.67000	102.92286		6.67000	102.90420			200,100,000,000.00	30,000,000	560,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.88500	96.76433		8.88500	96.74123			888,500,000,000.00	100,000,000	81,200,000.00
ABS7	On 11/09/2026	Spot Bond	9.97000	93.69371		9.97000	93.66853			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.37000	106.15498		7.37000	106.13376			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	1.54000	127.72210		1.54000	127.69701			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.18000	129.67053		2.18000	263.52870			0.00	0	10,000,000.00
ABS13	On 31/01/2017	Spot Bond	0.78000	124.39339		0.78000	127.14548			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.01500	124.67127		2.01500	127.14896			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	34.44363		100.00000	34.36019			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.17000	106.63772		11.17000	106.60570			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL029		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.35272			0.00	0	0.00
ACL02U		On 20/03/2018	Spot Bond	100.00000	2.71310		100.00000	2.70645			0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.36213			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.49528			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	16.17133		100.00000	16.13172			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.34330			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	60.09643		11.00000	60.07925			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	10.34965		100.00000	10.32430			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.23434			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.27159			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	101.58679			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.75668			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.51104			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.56223			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.58475			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.67471			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.67471			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.69169			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.47012			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.69169			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.65773			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	86.07994			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.44138			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.48254			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.33227			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.41901			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.53157			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.58254			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.60299			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.56205			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.31656			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.47013			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.34000	105.10489		9.34000	105.07823			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.34737			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.24000	103.35147		7.24000	103.33121			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.63052			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.74565			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.47037			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	100.69756			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	79.51970			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	155.37884			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	155.41189			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.51100			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.29342			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.29342			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.69756			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.14819			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.45978			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.44750			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.58690			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.03679			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.58523			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.22435			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.34789			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.53996			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.91847			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.34269			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.51716			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.26948			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.24693			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.48458			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.44085			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.32073			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.28588			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.35352			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.48048			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.40878			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.32688			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.34942			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.11670		10.23000	102.08856			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.37179			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.33713			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.87982			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.19461			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.26862			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.38500	106.25162		9.38500	106.22501			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.47427			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.37907		1.75000	110.48070			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.34737			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.35129			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44839			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.49943			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.39733			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.48922			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.43817			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.55047			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.70971			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.50964			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.91872			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.48922			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.43836			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.52525			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.55186			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.33697			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.36771			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.55809			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.54639			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.66270			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.45859			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.64638			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.65250			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.66270			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.88599			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.58108			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.58108			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	113.92350			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	114.73374			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.35647			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.34218			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.23935			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.38099			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.38711			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.44839			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.35852			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.15898			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.19021			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.56758			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.68567			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.25125			0.00	0	0.00
ADCP04		On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.07468			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	8.95153		100.00000	8.92984			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.22974			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.25567			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.27291			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.85551			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.95122			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.07870			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.82128			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.92500	97.97976		7.92500	97.95884			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.08778			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.28264			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.36500	102.80036		8.36500	102.77710			836,500,000,000.00	100,000,000	82,900,000.00
AIR02		On 30/04/2023	Spot Bond	9.41000	115.09463		9.41000	115.06556			0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	64.75372		100.00000	64.59685			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	7.09000	110.33211		7.09000	110.31087			0.00	0	1,730,000,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	61.67466		100.00000	61.52526			0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	12.67047		100.00000	12.64226			0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	3.00000	151.09273		3.00000	151.05702			0.00	0	1,295,000,000.00
AIRL02		On 18/02/2014	Spot Bond	4.79000	101.74855		4.79000	130.14329			0.00	0	211,100,000.00
ANG05		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ANG06		On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.91868			0.00	280,000,000	0.00
ANG07		On 11/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.87909			0.00	0	0.00
ANG08		On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.87517			0.00	0	0.00
ANG09		On 30/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.79032			0.00	0	0.00
ASN001		On 04/03/2014	Spot Bond	100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.86877			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAR002		On 20/12/2014	Spot Bond	100.00000	36.36912	100.00000	30.99502				4,000,000,000,000,000.00	40,000,000,000	20,000,000,000.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.23863				0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	8.85500	105.36991	8.85500	105.34483				0.00	0	0.00
BAW12		On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.84447				0.00	0	0.00
BAW13		On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.69229				0.00	0	10,000,000.00
BAW14U		On 01/01/2014	Spot Bond	100.00000	94.62648	100.00000	94.38570				0.00	0	0.00
BAW15		On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.57502				0.00	0	0.00
BAW17		On 05/12/2018	Spot Bond	100.00000	2.20971	100.00000	0.00000				0.00	0	0.00
BAW18		On 05/12/2020	Spot Bond	100.00000	0.55243	100.00000	0.00000				0.00	0	0.00
BAW19		On 05/12/2020	Spot Bond	8.00000	96.22504	8.00000	0.00000				0.00	0	0.00
BAW2		On 02/10/2015	Spot Bond	6.97000	109.95137	6.97000	109.93067				0.00	0	0.00
BAW3		On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.33754				0.00	0	0.00
BAW6		On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.20895				0.00	0	10,000,000.00
BAW7		On 02/10/2014	Spot Bond	6.38000	103.37740	6.38000	103.35957				510,400,000,000.00	80,000,000	20,000,000.00
BAW8		On 02/10/2017	Spot Bond	8.74000	105.55437	8.74000	105.52957				0.00	0	0.00
BAW9		On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.54733				0.00	0	0.00
BAYA01		On 31/03/2016	Spot Bond	10.90302	105.25854	10.90302	104.10245				0.00	0	0.00
BAYA04		On 30/09/2015	Spot Bond	10.77507	103.05736	10.77507	102.67046				0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond	10.83394	102.92466	10.83394	102.58893				0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.75818				0.00	0	0.00
BAYA07		On 31/12/2015	Spot Bond	10.89282	102.88533	10.89282	102.48509				0.00	0	0.00
BAYA08		On 31/12/2017	Spot Bond	11.99162	101.43008	11.99162	101.41222				0.00	0	0.00
BAYA09		On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.80242				0.00	0	0.00
BAYA10		On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.80242				0.00	0	0.00
BAYA11		On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.80249				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA12	On 31/03/2016	Spot Bond		11.15302	101.69570		11.15302	101.78473			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.06265	103.99802		11.06265	102.53075			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.77507	103.05736		10.77507	102.67046			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.04307	103.13685		11.04307	102.65193			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.26945	96.35886		10.26945	101.99224			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.70514			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.69025			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.69025			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.59364			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		10.42539	102.12766		10.42539	102.00774			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.51500	100.75097		11.51500	100.71989			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
BAYA26	On 30/09/2017	Spot Bond		11.44000	66.84790		11.44000	98.07808			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	101.53714			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	77.93103		12.22500	101.63360			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.66391			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.25500	63.94386		11.25500	100.62609			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.61121			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.65512			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.65512			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	101.59012			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.19761			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.66948			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.05897			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	101.66948			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.90302		105.69515		13.90302	104.60257			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.26466		102.97045		15.26466	102.94918			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.17089		102.68467		14.17089	102.61216			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	102.22457			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	102.22457			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	102.22457			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	102.31193			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		11.89780		100.00000	11.87523			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		21.93470		100.00000	21.88157			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		19.96304		100.00000	19.91468			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.32287		100.00000	12.29301			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.32287		100.00000	12.29301			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.89893		100.00000	14.86283			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.90967		100.00000	12.87839			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		77.85686		100.00000	77.70021			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.74653			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.80268			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.84688			0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000		99.72678		100.00000	99.45504			0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000		87.95181		100.00000	87.74038			0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000		83.52403		100.00000	83.33333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0202	On 31/12/2018	Spot Bond	2.08000		105.27540		2.08000	171.93139			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.33000		95.80546		8.33000	138.64814			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.33000		97.14381		8.33000	138.98755			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.71500		96.23094		8.71500	96.20839			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.58669			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.31319			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	99.90665			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.38709			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		84.98845		100.00000	84.79263			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.94500		98.37700		7.94500	98.35583			0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.74173			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.79500			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.81292			0.00	240,000,000	60,000,000.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.87265			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.93234			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.09903			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		9.58057		100.00000	9.55736			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.60186			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.63506			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.64928			0.00	320,000,000	80,000,000.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.65402			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.71086			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.78657			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		9.37370		100.00000	9.35099			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32YU	On 30/10/2016	Spot Bond	100.00000		9.37370	100.00000	9.35099				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.36495				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.48377				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.51618				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.29000		103.38443	8.29000	103.36123				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.61337				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.78603				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		6.70549	100.00000	6.68907				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		6.70549	100.00000	6.68907				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.72500		106.23382	5.72500	106.21754				0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.65318				0.00	160,000,000	50,000,000.00
BIDC33	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.08571				0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000		100.00000	0.00000	98.61743				0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	97.97963				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.20623				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.24293				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.20268				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.21414				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.23493				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.32098				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.46510				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.47022				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		15.17697	100.00000	15.14021				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000	0.00000	100.28897				0.00	100,000,000	100,000,000.00
CBL06	On 02/11/2014	Spot Bond	6.20000		107.09080	6.20000	107.07275				372,000,000,000.00	60,000,000	40,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL08	On 02/11/2016	Spot Bond		9.39000	113.01214		9.39000	112.98350			5,446,200,000,000.00	580,000,000	2,190,000,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.00352			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.09359			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.09000	103.87199		9.09000	103.84648			363,600,000,000.00	40,000,000	700,500,000.00
CBL12	On 06/09/2018	Spot Bond		11.16500	103.33572		11.16500	103.30471			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.86484			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.41500	104.43544		11.41500	104.40395			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.54316			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.28000	100.89791		9.28000	100.87264			1,670,400,000,000.00	180,000,000	123,400,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.23832			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.85500	99.85178		11.85500	99.82053			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.56697			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.08563			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.50583			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.23500	92.64630		10.23500	92.62075			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.16000	120.16622		10.16000	120.13369			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		10.01000	115.87528		10.01000	110.04924			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.35000	114.91582		9.35000	114.88682			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.86243			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.64000	103.03442		11.64000	103.00223			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.45233			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.79494			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.53884			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.77027			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.95579			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.04130			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.48182			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.47658			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.50424			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.87996			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.81019			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.81019			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.42790			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	89.25624		100.00000	89.04671			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	89.25624		100.00000	89.04671			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	89.25624		100.00000	89.04671			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.51107			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	89.25624		100.00000	89.04671			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.76890			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.98029			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	104.29753		10.11000	104.26959			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.98029			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.07356			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	106.97822			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	100.77767		2.76000	114.43137			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	111.41255		3.14000	114.38424			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	102.16707		8.25000	102.14426			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.98029				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.98029				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	119.43119	3.10000	113.98450				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	119.24226	2.40000	113.80636				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.19448				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	102.06594				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.88812				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.90061				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.07000	102.26144	8.07000	102.23922				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.97659				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.96190				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.82888				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.84308				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.12000	102.39821	8.12000	102.37582				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.12000	102.39821	8.12000	102.37582				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	106.63494				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	108.09427				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.17000	101.24442	8.17000	101.22227				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.55203				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.72808				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.84495				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.84495				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	71.38404	100.17539	71.20894				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.14214				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.36976				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.57573				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.16515				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.17648				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.59064	9.35000	102.56517				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.59064	9.35000	102.56517				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.16455				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.16503				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	90.64309				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.27778				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.78084				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.27226				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.22333				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.22333				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.22333				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.22333				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.22333				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.25724				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.31357				0.00	600,000,000	1,000,000,000.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.31357				0.00	0	100,000,000.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.31357				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.31357				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.31357				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.32298				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.18500	103.75950	9.18500	103.73377				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.83069				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.27863			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.32250			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.32250			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.64077			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.78752			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.25509			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.09442			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.42796			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.41776			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.43945			0.00	400,000,000	400,000,000.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.22163			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.20172			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.20100			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.43535			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	106.35267			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.90875			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.29330			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.20180			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.37690			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.61169			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.61169			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.61169			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.61169			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.44363			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.03664			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.83057				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.52996				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.51115				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.42213				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.51115				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.26565				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.66874				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.42225				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.42225				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.41826				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	118.79283				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	103.32794				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	119.44337				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	118.22725				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	118.96088				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	115.52904				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	115.85735				0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	119.25545				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.00000	0.00000	100.42686				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.88000		94.44080	10.88000	92.97299				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.40000		93.86949	11.40000	94.52050				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.34782				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.68719				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000	0.00000	100.41623				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.78731				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.72265			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.61871		8.80500	100.81258			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.45859			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.79612			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	112.61170			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.53414			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.56475			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.68311			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.58108			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.27396			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.27396			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.27396			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.75683			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.21458			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.71759			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.34782			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.34602			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	102.41753			0.00	0	0.00
CLN338		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.70513			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.72758			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.98279			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.35662			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.27334			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.41316			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.01388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.10637			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.71965			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.43080			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.86325			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.94961			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.68198			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.22205			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.51583			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.29685			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		37.15928		7.01000	37.77252			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	141.36080			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.71500		96.23094		8.71500	128.84175			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.33000		31.60884		8.33000	138.64814			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.33000		32.00627		8.33000	138.98755			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	86.88524			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	86.77311			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.12233			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.12233			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.57247			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.45784			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.48041			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.48922			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.78731			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.33809			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.17319			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.62000	110.57958		8.62000	107.11468			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.74000	100.95050		8.74000	100.92691			0.00	0	711,700,000.00
COJ05	On 05/06/2023	Spot Bond		10.14500	112.37466		10.14500	112.34428			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		7.97000	110.47844		7.97000	105.05313			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.73500	107.51352		9.73500	107.48530			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.19000	95.14687		10.19000	95.12089			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.06000	95.62180		11.06000	95.59352			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.06000	88.57058		11.06000	88.54453			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.08693			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.11295			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.03497			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.58840			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.09890			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.69255			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.59500	90.49415		12.59500	93.89798			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	8.62030		100.00000	8.59309			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.60177			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.01500	98.32159		8.01500	97.50004			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.53398			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond		100.00000	80.57395		100.00000	100.00000			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.22137			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	98.70054			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.61063			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.63708			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.72133				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.85000		125.70644	6.85000	118.19848				0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.34000		108.33231	8.34000	108.30826			3,003,393,294,000.00		360,119,100	4,287,900,000.00
DV23	On 27/02/2023	Spot Bond	8.82000		110.03677	8.82000	110.01096			2,294,275,158,000.00		260,121,900	9,493,100,000.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.24842				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.97000		132.74087	7.97000	132.71269				0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	106.53821				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.04655				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.05084				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.05333				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.56108				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.83872	0.10000	132.49955				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.18000		114.86879	2.18000	114.84416				0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.19000		102.51446	2.19000	102.49244				0.00	0	73,052,200.00
EL30	On 29/07/2030	Spot Bond	2.27000		102.34770	2.27000	102.67596				0.00	0	16,500,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.63500		108.16868	9.63500	108.14101				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.48500		108.86574	9.48500	108.83788				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.11000		100.46215	10.11000	100.43479				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.69000		89.29951	10.69000	93.33480				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.27291				0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.66030				0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000	0.00000	99.86166				0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.43171				0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.22321				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		63.06528	100.00000	62.91082				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ187U	On 21/02/2014	Spot Bond	100.00000		82.39278	100.00000	82.20721				0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000		100.79838	100.00000	100.52814				0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000		94.89550	100.00000	94.66234				0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond	100.00000		83.90805	100.00000	83.71560				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		126.96747	3.00000	126.93740				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.03000		108.15350	11.03000	108.12195				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	106.31573				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.85682				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.17639				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.77500		84.19363	9.77500	97.41952				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000	0.00000	101.19518				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.09688				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.33929				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.31120				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.30001				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.34577				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.33192				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.28738				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.29611				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.27655				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.28935				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.27399				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.28466				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.50000		104.06827	6.50000	104.04999				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.57000		107.31023	7.57000	107.28833			1,690,561,166,000.00	223,323,800	17,875,400,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Spot Bond	8.48500	113.09318		8.48500	113.06764			2,716,430,325,000.00	320,145,000	24,222,900,000.00
ES26	On 02/04/2026	Spot Bond	8.92500	93.42227		8.92500	93.39986			3,750,424,230,000.00	420,215,600	8,867,900,000.00
ES33	On 15/09/2033	Spot Bond	9.85000	81.36104		9.74000	82.14318			5,716,141,165,000.00	580,318,900	44,798,600,000.00
ES42	On 25/04/2042	Spot Bond	9.96500	87.16794		9.96500	87.14467			0.00	0	19,800,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.16939			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.87435			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.27586			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.09856			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.32232			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.97267			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.09322		100.00000	11.06635			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.79535		100.00000	10.76920			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	102.01039			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	102.10118			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	102.28271			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	102.46415			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.97000	103.50324		6.97000	103.48365			557,600,000,000.00	80,000,000	860,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.25500	100.88180		9.25500	100.85686			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.36174			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.36167			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.78081			0.00	0	40,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	103.01984			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.05500	109.04269		11.05500	109.01064			884,400,000,000.00	80,000,000	20,000,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.04494			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.11500	125.41615		2.11500	126.23079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI23	On 07/12/2023	Spot Bond		2.21000	129.35790		2.21000	262.89313			0.00	0	30,000,000.00
FRBI25	On 31/01/2025	Spot Bond		2.44000	98.08060		2.44000	103.92379			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.73000	98.93720		2.73000	146.50745			0.00	0	10,000,000.00
FRBI33	On 07/12/2033	Spot Bond		2.64000	112.50745		2.64000	193.60813			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.28000	113.18192		7.28000	113.15956			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.03100	58.29359		8.03100	57.59025			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.49400	37.22266		9.49400	36.31539			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	35.96404		9.73000	35.04920			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.02683			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.26745			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	104.37290			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.92956			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.25976			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.25976			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.02526			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.25519			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.77729			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.07309			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.51113			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.67903			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	103.77985			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.31077		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.31077		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.04072			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.66270			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.05001			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.22308			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.57496			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.08174			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.46515			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.63210			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.24969		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.94000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.32889			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.74837			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.87071			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.20884			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.04391			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.30855			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.45499			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.20272			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.13147			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.90128			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.86460			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.36144			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.33092			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.24750			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.36551			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.99298			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	14.20127		100.09221	14.16646			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.46268			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	113.72558			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.76882			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.00217			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.23809			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.89338			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.63799			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	101.65850			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.49675			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.54026			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.08057			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.38067			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.36463			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.50964			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	52.00809		13.22500	51.98951			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.41162			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.41367			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.16618			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.48718			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.68500	88.98328		3.68500	92.03730			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.56067			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.56067			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.26946			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.34782			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.72680			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.58869			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.45859			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.41979			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.64433			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.69738			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.42589			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.63689			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.81406			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.97872			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.01661			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.91688			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.64407			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.63392			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.88185			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.37806			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.74229			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.35500	119.87132		3.35500	115.45350			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.66664			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.68506			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.33500	109.80737		3.33500	115.61875			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.12000	99.12201		1.12000	120.70501			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.35500	106.83663		3.35500	115.45350			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.10000	104.81554		2.10000	122.19013			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.17000	103.79720		2.17000	125.67598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.84447			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	97.84477			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.29317			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.33632			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.42914			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.65440			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	106.67561			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.95725			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.87951			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.58720			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.12057			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.58516			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	104.93532			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	93.17229			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	89.98315			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.45088		100.00000	9.42773			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	13.52016		100.00000	13.47701			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.24000	141.22171		4.24000	141.18352			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.99405			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.75807			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	103.24467			0.00	0	10,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	103.30742			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.08549			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	102.17996			0.00	80,000,000	40,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.07180			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS36	On 07/12/2023	Spot Bond		2.72000	124.17870		2.72000	252.36400			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.22000	129.25389		2.22000	262.68167			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.94000	122.02152		2.94000	247.97858			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.48500	102.89250		2.48500	122.89884			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.69245			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.01500	127.17554		2.01500	123.26117			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.87073			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.10489			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.56697			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.33253			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.92000	92.16802		2.92000	92.14651			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	14.01146		104.97509	13.97523			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	20.16621		101.07593	20.11635			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	11.25095		100.44759	11.22328			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.31164			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	18.37198		100.76967	18.32667			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		2.47000	102.15077		2.47000	102.12809			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	101.23635			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.90664			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.40000	96.79468		2.40000	104.33351			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.24644			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.43000	96.50951		2.43000	104.02606			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.12677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS90	On 07/12/2023	Spot Bond		2.42000	127.19407		2.42000	327.51327			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.00684			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.51463			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.48317			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.45844			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.13337			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.08264			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.32510			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.08200			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.86500	104.09063		5.86500	104.07400			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond		6.24000	104.99298		6.24000	104.97516			499,200,000,000.00	80,000,000	230,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.24000	103.65334		7.24000	103.63298			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.81000	104.10132		7.81000	104.07929			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.02500	110.43030		8.02500	110.40643			642,000,000,000.00	80,000,000	20,000,000.00
FRX19	On 15/11/2019	Spot Bond		8.63000	102.18080		8.63000	102.15695			1,380,800,000,000.00	160,000,000	131,200,000.00
FRX20	On 01/10/2020	Spot Bond		8.92500	106.55767		8.92500	100.63652			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.61000	90.81246		9.61000	90.78891			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.76000	111.81691		9.76000	106.42119			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.58000	94.22949		10.58000	94.20310			0.00	0	20,000,000.00
FRX45	On 14/04/2045	Spot Bond		10.64000	77.27117		10.64000	77.24916			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.14033			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.20380			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.25506			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.27556			0.00	5,280,000,000	2,620,000,000.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.32674			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.40868			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.47012			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.73626			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.42724			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.04019			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.09000		102.52986		9.09000	102.50482			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	100.51225			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.81119			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.89704			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.19694			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.45968			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.45928			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.45809			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.46046			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.89037			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	101.15963			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.67038			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.68652			0.00	280,000,000	70,000,000.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.71770			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.75636			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.80999			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	99.91260			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.20142			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.90436			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.56697			0.00	0	100,000,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.20390			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.87830			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00003		100.00000	0.00003			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.07908			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.41103			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.90549			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.83506			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.84313			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.53934			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.60096			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.60006			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.48298			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.81932			0.00	40,000,000	10,000,000.00
HMS1B9	On 19/07/2015	Spot Bond		7.65672	102.74901		7.65672	101.72875			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	100.86116			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.00980	102.78341		8.00980	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.91494			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.46052		102.83261		8.46052	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	100.98062			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	100.91607			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.03352			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.07414			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.11000		111.65201		8.11000	111.62789			1,459,800,000,000.00	180,000,000	3,060,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.99000		131.67164		1.99000	267.59693			0.00	0	8,869,500,000.00
HWAY24	On 07/12/2024	Spot Bond	1.97000		134.74340		1.97000	268.02951			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.63500		99.74520		9.63500	99.71970			578,100,000,000.00	60,000,000	700,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.65500		99.51856		9.65500	99.49307			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		40.47446		100.00000	40.29452			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		11.78059		100.00000	11.72821			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		57.49376		100.00000	57.06223			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		32.04250		100.00000	31.80199			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		19.46625		100.00000	19.32014			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		9.89637		100.00000	9.82209			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.79000		110.83540		1.79000	110.81290			27,957,559,994,000.00	15,618,748,600	81,540,374,300.00
I2038	On 31/01/2038	Spot Bond	2.32000		107.25823		2.32000	107.23492			339,124,144,000.00	146,174,200	59,497,087,100.00
I2046	On 31/03/2046	Spot Bond	2.41000		104.11835		2.41000	104.09541			103,545,650,000.00	42,965,000	57,886,482,500.00
I2050	On 31/12/2050	Spot Bond	2.39000		111.77089		2.39000	111.74640			848,493,976,000.00	355,018,400	19,107,100,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	91.65000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL11	On 12/03/2015	Spot Bond		7.17000	106.16874		7.17000	106.14808			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.88810			0.00	0	20,000,000.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.63218			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.90316			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.60074			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.76500	102.47569		6.76500	102.45705			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.67000	105.88300		7.67000	105.86098			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.44000	107.67852		8.44000	107.65393			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.69500	101.67499		6.69500	101.65681			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.75315			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.27827			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.09000	112.42861		4.09000	112.39886			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.49000	104.30877		7.49000	104.28793			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.50263			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.53512			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.94000	105.70032		0.94000	126.53223			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.08500	105.91085		2.08500	126.50544			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.74640			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.90452			0.00	0	710,000,000.00
IBL39	On 02/04/2018	Spot Bond		8.11000	103.87077		8.11000	103.84808			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.51996			0.00	0	10,000,000.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.32521			0.00	0	30,000,000.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.32981			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.68500	100.89310		8.68500	100.86968			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.20000	93.83990		9.20000	93.81697			736,000,000,000.00	80,000,000	67,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.54599			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.19000	85.69106		8.19000	98.18978			5,569,200,000,000.00	680,000,000	170,000,000.00
IBL50	On 02/08/2020	Spot Bond	9.25000	100.86405		9.25000	102.30976			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.56595			0.00	160,000,000	40,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.58444			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.43000	100.89748		7.43000	102.04106			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.46500	100.13565		8.46500	101.41522			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00280		100.00000	0.00280			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.71238			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.74751			0.00	320,000,000	80,000,000.00
IDCG03	On 22/10/2020	Spot Bond	8.88500	103.29074		8.88500	98.20723			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.63971		5.00000	100.62605			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.63971		5.00000	100.62605			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.71894		5.00000	101.70529			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.63971		5.00000	100.62605			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.90117		4.00000	100.89013			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.37832			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.28969			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.54091			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	108.98636		9.20000	108.95944			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.30727			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.30727			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.33935			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.91849		100.00000	8.89665			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.69292			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.46455			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.35731			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.17000	101.64844		9.17000	101.62326			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.13114			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.31370			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.29226			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.81288			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	5.97606		100.00000	5.95741			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond		100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond		100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
INA349	On 03/12/2013	Spot Bond		5.25000	97.44215		5.25000	97.44214			0.00	0	0.00
INA350	On 10/12/2013	Spot Bond		5.25000	99.92813		5.25000	99.84203			0.00	0	0.00
INA402	On 07/01/2014	Spot Bond		5.35000	99.51863		5.35000	99.43161			0.00	0	0.00
INA403	On 14/01/2014	Spot Bond		5.35000	99.41712		5.35000	99.33027			0.00	0	0.00
INA404	On 21/01/2014	Spot Bond		5.35000	99.31581		5.35000	99.22914			0.00	0	0.00
INA405	On 28/01/2014	Spot Bond		5.35000	99.21471		5.35000	99.12821			0.00	0	0.00
INA406	On 04/02/2014	Spot Bond		5.45000	99.09740		5.45000	99.00950			0.00	0	0.00
INA407	On 11/02/2014	Spot Bond		5.45000	98.99486		5.45000	98.90714			0.00	0	0.00
INA408	On 18/02/2014	Spot Bond		5.45000	98.89254		5.45000	98.80500			0.00	0	0.00
INA409	On 25/02/2014	Spot Bond		5.45000	98.79043		5.45000	98.70307			0.00	0	0.00
INA410	On 04/03/2014	Spot Bond		100.00000	80.39648		100.00000	100.00000			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.53463			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.32340			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.49290			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.90302	104.29370		10.90302	103.46808			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING116	On 31/03/2016	Spot Bond		10.90302	102.15298		10.90302	102.06766			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.52883			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.84758			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.49580			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	101.11326		6.50000	101.09549			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.61169			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.12987			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.24444			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.24444			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.34759			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.44681			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.15131			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.09204			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.92387			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.39791			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.78813			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.84348			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.61589			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.14611			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.37020			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.40391			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.08912			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.12088			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.47716			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.74642			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING232	On 04/10/2018	Spot Bond	100.00000		1.75698	100.00000	1.73415				0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.20479				0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.09616				0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.07778				0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	100.00000		43.85107	100.00000	43.80198				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000		83.54952	100.00000	83.36426				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.59365				0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.07780				0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.09156				0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond	100.00000		91.47870	100.00000	91.25000				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.91591				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.93665				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.95053				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.18000		103.05041	8.18000	103.02772			654,400,000,000.00	80,000,000	20,000,000.00	
IPL4	On 29/03/2014	Spot Bond	5.85000		102.64456	5.85000	102.62840			11,700,000,000,000.00	2,000,000,000	512,500,000.00	
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.68952			0.00	0	0.00	
IPL6	On 28/09/2017	Spot Bond	8.59000		105.61310	8.59000	105.58856			1,202,600,000,000.00	140,000,000	141,800,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.05782			0.00	0	0.00	
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.03990			0.00	0	20,000,000.00	
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.18411			0.00	0	0.00	
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.55871			0.00	0	0.00	
IV014	On 22/06/2015	Spot Bond	8.35000		107.89733	8.35000	107.87321			0.00	0	0.00	
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	103.69527			0.00	0	20,000,000.00	
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	99.95854			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV017		On 31/01/2022	Spot Bond	3.17500	97.91428		3.17500	116.95050			0.00	0	10,000,000.00
IV019		On 31/03/2028	Spot Bond	3.91000	95.05546		3.91000	127.65492			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.32018			0.00	0	10,000,000.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.13092			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.10079			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.83918			0.00	0	10,000,000.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.41509			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.79000	90.34202		3.79000	91.10751			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.79000	90.26671		3.79000	97.09325			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	99.85100			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.44813			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.29226			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	11.75500	107.95540		11.75500	107.92134			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.82381			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.91000	94.04668		3.91000	127.65492			0.00	0	0.00
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.09896			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.77003			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.25089			0.00	0	0.00
IVA349		On 05/12/2013	Spot Bond	5.25000	97.44214		5.25000	99.91377			0.00	0	0.00
IVA350		On 12/12/2013	Spot Bond	5.25000	99.89942		5.25000	99.81336			0.00	0	0.00
IVA402		On 09/01/2014	Spot Bond	5.35000	99.48960		5.35000	99.40263			0.00	0	0.00
IVA403		On 16/01/2014	Spot Bond	5.35000	99.38815		5.35000	99.30135			0.00	0	0.00
IVA404		On 23/01/2014	Spot Bond	5.35000	99.28690		5.35000	99.20028			0.00	0	0.00
IVA405		On 30/01/2014	Spot Bond	5.35000	99.18586		5.35000	99.09942			0.00	0	0.00
IVA406		On 06/02/2014	Spot Bond	5.45000	99.06808		5.45000	98.98023			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA407	On 14/02/2014	Spot Bond		5.45000	98.95098		5.45000	98.87794			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond		5.45000	98.86334		5.45000	98.77586			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond		5.45000	98.76129		5.45000	98.67398			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.43248			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.65857			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.68262			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.63692			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.05397			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.40810			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.56825			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.55957			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.36139			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.56582			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.23750			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.23611			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.03416			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.93675			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.94369			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.95757			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.89510			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.81335			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.65852			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.40667			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.34009			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.59967			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.39814			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	86.90476		100.00000	86.69834			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	97.84946		100.00000	97.58713			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	79.31034		100.00000	79.08309			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	69.39163		100.00000	69.25996			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.66652			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	41.19429		100.00000	41.09449			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.93151			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	13.88536		100.00000	13.85172		12,000,000,000,000.00	120,000,000	60,000,000.00	
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.98305			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	41.41602		100.00000	41.10516			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	44.19328		100.00000	43.86158			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	54.34808		100.00000	54.17840			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.95824			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.75808			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.71000	139.46878		8.71000	139.43594			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.67672			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.42572			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.62402			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.69000	99.19449		8.69000	99.17157		1,911,800,000,000.00	220,000,000	211,300,000.00	
LGL03	On 03/04/2018	Spot Bond		8.84000	68.77789		8.84000	97.04229			0.00	0	10,000,000.00
LGL04	On 14/08/2020	Spot Bond		9.35000	100.09566		9.35000	101.85885		935,000,000,000.00	100,000,000	75,400,000.00	
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.75850			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.42000	98.50482		11.42000	98.47493			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.73447			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.47564			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.51021			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.55160			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.50837			0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.91431			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.47113			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.81339			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.22126			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.97752			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		74.18699	100.00000		74.03651			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		42.48658	100.00000		42.16876			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		41.41602	100.00000		41.10516			0.00	0	0.00
MAQ10U	On 30/12/2013	Spot Bond	100.00000		93.58974	100.00000		100.00000			0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond	100.00000		0.00000	100.00000		100.00000			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.38205			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.39015			0.00	0	1,290,000,000.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.32330			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.99440			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.83954			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.56153			0.00	280,000,000	70,000,000.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.29701			0.00	0	1,140,000,000.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.96888			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.99702			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.47435			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.91303			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.90479			0.00	800,000,000	200,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.34461			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.37512			0.00	0	1,500,000,000.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.70240			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	88.63119	100.00000	88.42016				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	84.56215	100.00000	84.36996				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	92.38049	100.00000	92.15295				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	63.37532	100.00000	63.22011				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	39.51117	100.00000	39.41546				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	16.09222	100.00000	16.05280				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	39.28763	100.00000	39.19141				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.60500	103.03872	8.60500	103.01488				344,200,000,000.00	40,000,000	189,500,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.82971				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.85655				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.84308				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.97729				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.98490				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.02292				0.00	640,000,000	160,000,000.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	102.82699				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	102.97092				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.92500	103.07899	7.92500	103.05698				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.67500	106.55711	8.67500	106.53253				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.56000	106.63992	9.56000	106.61287				764,800,000,000.00	80,000,000	20,000,000.00
MET01	On 15/12/2014	Spot Bond	5.14000	108.43136	5.14000	108.41632				2,056,000,000,000.00	400,000,000	1,360,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.26529				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.31652			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.55000		105.12095		9.55000	105.19498			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.17000		104.06514		7.17000	104.04489			0.00	0	4,760,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.08765			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.85000		99.92675		8.85000	99.90298			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		6.81389		100.00000	6.47715			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.08358			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.55000		99.92175		8.55000	99.89877			684,000,000,000.00	80,000,000	212,300,000.00
MTN02	On 13/07/2014	Spot Bond	6.27000		106.29765		6.27000	106.27982			1,881,000,000,000.00	300,000,000	216,500,000.00
MTN02U	On 13/01/2014	Spot Bond	100.00000		90.34653		100.00000	90.12346			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	7.27000		106.78895		7.27000	106.76822			0.00	0	1,460,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.49500		108.96216		8.49500	108.93752			509,700,000,000.00	60,000,000	103,500,000.00
MTN04U	On 27/01/2014	Spot Bond	100.00000		87.32057		100.00000	87.11217			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.06641		100.89771	6.05161			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.14788		100.61875	6.13290			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	100.33958			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.34508			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.35100			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.35638			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.35892			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.39157			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.42939			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.25442	100.00000	0.25380				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.25442	100.00000	0.25380				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.04000		95.63817	9.04000	95.61481				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.12000		100.98600	7.12000	101.96867				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.92849				0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.07000		103.92012	9.07000	99.38103				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.04130				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.35530				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.80480				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.52431				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.45226				0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.65066				0.00	400,000,000	100,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.09688				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.87000		108.39486	6.87000	108.37464			3,572,400,000,000.00	520,000,000	1,399,700,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.92163				0.00	3,050,000,000	3,050,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.52500		115.53664	8.52500	115.50999			1,023,000,000,000.00	120,000,000	92,300,000.00	
NBK4	On 28/10/2024	Spot Bond	10.88500		32.43926	10.88500	32.43007				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.42000		104.12817	7.42000	104.10733				0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.83125				0.00	0	10,000,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000	0.00000	100.87889				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.55500		102.19452	6.55500	102.17653				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.35377				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.62000		105.47252	7.62000	105.45074			457,200,000,000.00	60,000,000	36,300,000.00	
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.26374				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.17715			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.32486			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.14134			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.98324			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.03635			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	86.58433			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.03407			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	100.74293			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.81343			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.67312			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.04069			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	82.70730			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.57441			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.45567			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.06246			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.36990			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.38307			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.30112			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.06668			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.25091			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.24001			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.23898			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.12000	106.21501		8.12000	106.19166			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	100.87800			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	100.10415			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.40000	103.45513		5.40000	103.43997			756,000,000,000.00	140,000,000	696,900,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.89497			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.94000	111.99813		11.94000	111.96226			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	109.87106			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond	100.00000	80.57395		100.00000	80.39648			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	100.00000	53.56475		100.00000	53.15380			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.99995			0.00	0	20,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.23000	159.36254		2.23000	159.32826			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.60000	107.11833		8.60000	107.09383			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.87806			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	102.74205			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	102.74205			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.23000	106.01574		9.23000	106.15642			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.21185			0.00	350,000,000	140,000,000.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.43567			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.20091			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.19889			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.20704			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.43000	105.99030		9.43000	107.31766			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.21520			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.20709			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.21191			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.63000		105.96513		9.63000	106.10054			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.22818			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.21845			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.21515			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.27644			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.25678			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.22163			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	6.62000		102.90021		6.62000	102.88203			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.34500		115.83141		8.34500	115.80540			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.81500		122.05332		8.81500	122.02424			0.00	0	752,100,000.00
NRA023	On 31/05/2023	Spot Bond	2.12500		165.03150		2.12500	164.99641			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.39000		122.92285		9.39000	122.89187			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.85920			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.83623			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.88088			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.60292			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.39130			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.33459			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.12736			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.16360			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		15.71013		100.00000	15.67207			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		28.87030		100.00000	28.80036			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.40000		105.37006		6.40000	105.35182			1,920,000,000,000.00	300,000,000	167,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		9.35099		100.00000	9.32834			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	93.99000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	44.57327		100.00000	44.46529			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.69912			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.85248			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.49411			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.34138			0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.32216			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.19098			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.26781			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		100.00000	1.17359		100.00000	100.00000			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.71133			0.00	1,080,000,000	270,000,000.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.30094			0.00	400,000,000	100,000,000.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.27724			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.41886			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.35481			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.30525			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.50091			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.41945			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.35697			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.59160			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.49484			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.41729			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.62714			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.64720			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.65623			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.67628			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.76244			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.78246			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.34258			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.67218			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.17000		108.46912		6.17000	108.45091			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.02000		96.22448		5.02000	96.21130			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.13000		38.29786		8.13000	38.28952			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.23500		115.03406		6.17000	115.13131		6,136,404,011,703,500.00	88,035,928,100	02,610,638,400.00	
R158	On 15/09/2015	Spot Bond	6.17000		115.15064		6.17000	115.13131			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.07000		89.92320		6.07000	89.90835			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.17000		121.43823		6.17000	121.41784			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.00000		84.86361		6.00000	84.84975			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.42000		121.06094		8.31000	121.99705		9,087,798,996,374,000.00	79,311,044,700	59,234,294,300.00	
R187P	On 21/12/2026	Spot Bond	8.05000		35.72077		8.05000	35.71307			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.97000		33.36850		7.97000	33.36138			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.72000		273.56286		1.72000	273.50778		18,577,465,096,000.00	10,800,851,800	23,153,700,000.00	
R201	On 21/12/2014	Spot Bond	4.69000		108.07727		4.65000	108.10525		324,712,150,000,000.00	69,235,000,000	23,480,000,000.00	
R202	On 07/12/2033	Spot Bond	2.15000		208.31697		2.15000	208.27259		178,430,181,730,000.00	82,990,782,200	58,779,100,000.00	
R2023	On 28/02/2023	Spot Bond	8.08000		99.91723		7.99000	100.46780		2,521,157,999,592,000.00	12,024,504,900	52,357,400,000.00	
R203	On 15/09/2017	Spot Bond	7.07000		105.67995		6.99000	105.92772		1,247,886,901,961,000.00	76,504,512,300	58,086,400,000.00	
R2030	On 31/01/2030	Spot Bond	8.91000		96.37179		8.91000	95.00426		73,062,000,000,000.00	8,200,000,000	64,900,000,000.00	
R2037	On 31/01/2037	Spot Bond	9.19500		96.29725		9.19500	96.27374		891,364,159,732,500.00	96,940,093,500	83,840,000,000.00	
R204	On 21/12/2018	Spot Bond	7.33500		106.40645		7.25500	106.72427		2,075,938,332,696,000.00	83,018,177,600	19,795,716,600.00	
R2048	On 28/02/2048	Spot Bond	9.26500		96.98747		9.26500	96.96321		1,357,725,191,180,500.00	46,543,463,700	07,673,200,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R206	On 15/01/2014	Spot Bond	5.31500	103.13426	5.27500	103.12405			0.00		0	56,900,000,000.00	
R207	On 15/01/2020	Spot Bond	7.63000	100.97660	7.55000	101.33791			3,062,767,564,346,000.00		01,411,214,200	11,272,861,800.00	
R208	On 31/03/2021	Spot Bond	7.82000	95.33083	7.73500	95.76213			556,144,992,610,000.00		71,118,285,500	55,902,884,800.00	
R209	On 31/03/2036	Spot Bond	9.19500	73.39556	9.08500	74.18964			7,334,975,282,170,500.00		97,713,461,900	76,524,400,000.00	
R210	On 31/03/2028	Spot Bond	2.01000	159.63754	2.01000	159.60408			22,701,874,248,000.00		11,294,464,800	34,193,982,400.00	
R211	On 31/01/2017	Spot Bond	0.24000	129.26232	0.24000	129.24151			50,736,672,000.00		211,402,800	26,742,343,200.00	
R212	On 31/01/2022	Spot Bond	1.51500	131.88145	1.51500	131.85567			663,328,812,000.00		437,840,800	75,028,700,000.00	
R213	On 28/02/2031	Spot Bond	9.01000	84.41314	8.89000	85.30504			912,360,794,595,000.00		01,260,909,500	48,891,088,300.00	
R214	On 28/02/2041	Spot Bond	9.21500	74.77604	9.21500	74.75743			2,856,205,801,061,500.00		09,951,796,100	55,587,400,000.00	
R225C	On 15/03/2014	Spot Bond	4.51000	98.77946	4.51000	98.76741			0.00		0	0.00	
R226C	On 15/09/2014	Spot Bond	4.62000	96.51667	4.62000	96.50449			0.00		0	0.00	
R227C	On 15/03/2015	Spot Bond	6.23000	92.46900	6.23000	92.45333			0.00		0	0.00	
R228C	On 15/09/2015	Spot Bond	6.07000	89.92320	6.07000	89.90835			0.00		0	0.00	
R229C	On 15/03/2016	Spot Bond	5.99000	87.42883	5.99000	87.41458			0.00		0	0.00	
R230C	On 15/09/2016	Spot Bond	6.00000	84.86361	6.00000	84.84975			0.00		0	0.00	
R324C	On 21/12/2013	Spot Bond	4.68500	99.79505	4.68500	99.78227			0.00		0	0.00	
R325C	On 21/06/2014	Spot Bond	4.70500	97.50314	4.70500	97.49076			0.00		0	0.00	
R326C	On 21/12/2014	Spot Bond	4.65500	95.31069	4.65500	95.29871			0.00		0	0.00	
R327C	On 21/06/2015	Spot Bond	6.14000	91.08671	6.14000	91.07166			0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	6.01000	88.60180	6.01000	88.58747			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	5.99000	86.05949	5.99000	86.04561			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	6.05000	83.40895	6.05000	83.39537			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	6.96500	78.45701	6.96500	78.44234			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	7.01500	75.66873	7.01500	75.65447			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	7.26000	72.32303	7.26000	72.30894			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R334C	On 21/12/2018	Spot Bond		7.24000	69.85763		7.24000	69.84406			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.22000	67.48931		7.22000	67.47623			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.21000	65.17584		7.21000	65.16323			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.51000	61.72809		7.51000	61.71566			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.49000	59.57493		7.49000	59.56296			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.65500	56.73980		7.65500	56.72816			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.62500	54.77531		7.62500	54.76411			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.59500	52.89414		7.59500	52.88337			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.56500	51.09236		7.56500	51.08199			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.52500	49.41166		7.52500	49.40169			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.48500	47.80471		7.48500	47.79511			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.25000	42.63928		8.25000	42.62986			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.21000	41.12420		8.21000	41.11516			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.17000	39.67824		8.17000	39.66956			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.13000	38.29786		8.13000	38.28952			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.09000	36.97975		8.09000	36.97174			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.05000	35.72077		8.05000	35.71307			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.01000	34.51795		8.01000	34.51055			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.97000	33.36850		7.97000	33.36138			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.14207			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.20987			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.19438			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.22093			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.08275			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	13.28878		100.00000	13.25659			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB2U	On 24/07/2017	Spot Bond	100.00000		3.89575	100.00000	3.88631				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.91620				0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.96827				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000		100.00000	0.00000	99.96631				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.16548				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	99.87643				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.80992				0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.13433				0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.30281				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.86182				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.25645				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.01799				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.53987				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	99.91326				0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.96583				0.00	0	0.00
RES26	On 13/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.84109				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.80092				0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.32016				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.10816				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.01709				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	100.94536				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.87447				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000	0.00000	101.03439				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.92183				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.92183			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.88730			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	102.11861			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.84758			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.89052			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	106.54509		12.35000	106.51040			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.89596			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.43429		100.00000	12.40417			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.88382			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.32342			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.31780			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.01902			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.10172			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	81.65548		100.00000	81.47321			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.20145			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.45913		100.00000	1.45552			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	9.91148		100.00000	9.88747			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	14.61093		100.00000	14.57553			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.23825		100.00000	12.22324			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	24.46978		100.00000	24.28611			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.62944			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	101.43594			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		9.03500	106.16825		9.03500	106.14247			542,100,000,000.00	60,000,000	656,500,000.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	97.12102			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.47000	109.09970		7.47000	109.07760			0.00	0	3,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.18261			0.00	0	30,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.04000		102.14225		9.04000	102.11744			0.00	0	1,500,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.82093			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.57018			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.70158			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.84000			0.00	0	20,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.82358			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.42000		103.31190		7.42000	103.29111			593,600,000,000.00	80,000,000	1,158,100,000.00
SBK9	On 10/04/2018	Spot Bond	8.85500		99.66061		8.85500	99.63688			354,200,000,000.00	40,000,000	464,700,000.00
SBK111	On 09/04/2014	Spot Bond	1.84000		131.97163		1.84000	131.94350			0.00	0	51,700,000.00
SBN27	On 15/09/2015	Spot Bond	7.63000		112.57077		7.63000	112.54748			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.49000		112.81468		7.49000	112.79177			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.42000		112.93691		7.42000	112.91418			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.39000		101.37983		8.39000	101.35681			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.56500		112.68392		7.56500	112.66081			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.53000		112.74492		7.53000	112.72190			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.40807			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.02519			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.64688			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.18121			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.04000		104.56409		8.04000	104.54133			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.46258			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.13968			0.00	1,200,000,000	300,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.31266			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.36187			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS19	On 23/06/2021	Spot Bond		9.38500	108.81112		9.38500	108.78386			0.00	0	10,000,000.00
SBS20	On 15/05/2026	Spot Bond		9.96000	101.17738		9.96000	101.15022			0.00	0	10,000,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.38616			0.00	0	20,000,000.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.58012			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.46554			0.00	0	10,000,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.16812			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.74500	100.79852		8.74500	100.77468			3,672,900,000,000.00	420,000,000	349,100,000.00
SBS3	On 25/05/2026	Spot Bond		9.01000	94.22678		9.01000	94.20384			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.43500	95.84551		9.43500	95.82111			754,800,000,000.00	80,000,000	70,500,000.00
SBS9	On 07/07/2016	Spot Bond		7.35000	114.11175		7.35000	114.08937			1,029,000,000,000.00	140,000,000	153,600,000.00
SBSI11	On 07/12/2023	Spot Bond		2.25000	128.94246		2.25000	262.04856			0.00	0	40,000,000.00
SBSI12	On 31/01/2017	Spot Bond		0.94000	105.70032		0.94000	126.53223			0.00	0	60,000,000.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	107.26000			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	6.70549		100.00000	6.68907			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	155.20008		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.51000	110.89752		1.51000	124.37601			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.11326		6.50000	101.09549			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.71803			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.21869			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.67358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS05	On 29/06/2017	Spot Bond		9.02000	102.98227		9.02000	102.95745			721,600,000,000.00	80,000,000	47,300,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.86026			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.01759			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.32051			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.18510			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.57451			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		9.97121		100.00000	9.89637			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.47000	108.12376		7.47000	108.10222			0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.85500	99.91612		8.85500	102.01622			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.39000	101.37983		8.39000	101.35681			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.33289			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.23606			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.39127			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.23788			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.64430			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.09000	107.70048		8.09000	107.67715			728,100,000,000.00	90,000,000	30,000,000.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.10707			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.07337			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.89278			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.41500	94.71167		9.41500	94.68774			2,071,300,000,000.00	220,000,000	2,571,600,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.03716			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.37943			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.77008			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.34300	87.67864		9.34300	87.65664			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.40500	87.38380		9.40500	87.36174			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN006		On 21/12/2014	Spot Bond	5.89500	106.83686		5.89500	106.81991			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.81000	95.55146		8.81000	95.52908			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.48820			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.17000	102.08111		8.17000	102.05853			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	7.07000	113.55080		7.07000	113.52901			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.54000	102.53933		2.54000	102.90741			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.20500	101.59509		8.20500	102.78823			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.30955			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.20087			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.15062			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.73000	110.11914		9.73000	110.37417			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.03218			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.99998			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.40415			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	10.12000	75.81563		10.12000	76.60777			0.00	0	0.00
SY1023		On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.92733			0.00	0	0.00
SY1024		On 18/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.79640			0.00	0	0.00
SY1026		On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.30095			0.00	0	0.00
SY1028		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.19828			0.00	0	0.00
SY1029		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.19907			0.00	0	0.00
SY1030		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.09706			0.00	0	0.00
SY1031		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.99018			0.00	0	0.00
SY1032		On 14/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.94276			0.00	0	0.00
SY1033		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.88527			0.00	0	0.00
SY1034		On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.89774			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1035	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.88626			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.88366			0.00	0	0.00
SY1037	On 11/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.89886			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.79737			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.77891			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	98.68869			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.63000		112.14648		6.63000	112.12640			0.00	0	260,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.91000		102.25883		8.91000	102.23434			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		69.09198		100.00000	68.93990			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		59.66619		100.00000	59.52164			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		19.15295		100.00000	19.10656			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.48500		102.11990		6.48500	102.10210			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.77250			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.49044			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.24444			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.03233			0.00	220,000,000	110,000,000.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.85580			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.60685			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.42000		106.08232		7.42000	106.06132			593,600,000,000.00	80,000,000	20,000,000.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.98389			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.26139			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.82254			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.84787			0.00	360,000,000	90,000,000.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.96508		7.83000	102.94360			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.80861			0.00	40,000,000	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
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.84027			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.70005			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.80861			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.84027			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		77.52035		7.16000	102.69278			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.90227			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.89721			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.01845			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.00205			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.49548			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.43923			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.80735			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.84787			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		99.10864		8.73000	103.18445			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.51059			0.00	400,000,000	100,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.53404			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.72500		102.01883		8.72500	99.59545			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.90479			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.56635			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.01593			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.64294			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.40795			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.89959			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.85557			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.48933		101.06155	6.47345			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.80355			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	104.99024			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.91744			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.96797			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.50048			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.81852			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.83641			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.84918			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.83641			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.84918			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.85557			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.82874			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.84918			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.91941			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.91941			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.91941			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.02147			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.04697			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.01509			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.52389			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.55561			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.54292			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.15088			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.02000		106.22835		8.02000	106.20541			1,283,200,000,000.00	160,000,000	110,700,000.00
TL20	On 22/02/2020	Spot Bond	7.72500		96.39353		7.72500	96.34822			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN17	On 14/11/2017	Spot Bond	7.92000	104.95653	7.92000	104.93402				1,584,000,000,000.00	200,000,000	10,435,800,000.00
TN20	On 17/09/2020	Spot Bond	8.88500	110.35982	8.88500	110.33332				156,021,402,315,500.00	17,560,090,300	16,735,000,000.00
TN23	On 06/11/2023	Spot Bond	9.19000	111.18314	9.19000	111.15555				147,040,000,000,000.00	16,000,000,000	8,840,000,000.00
TN25	On 19/08/2025	Spot Bond	9.46000	103.04093	9.46000	103.01505				94,600,000,000,000.00	10,000,000,000	13,810,000,000.00
TN27	On 14/11/2027	Spot Bond	9.44000	96.36643	9.44000	96.34189				137,636,052,432,000.00	14,580,090,300	6,627,200,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.63356				0.00	120,000,000	160,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.21349				0.00	300,000,000	1,600,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.50664				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.34519				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.35502				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.35596				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.40411				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.50393				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.97084				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.01041				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.03412				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.13394	10.00000	100.10714				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.13060	9.75000	100.10447				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.12994	100.00000	10.10382				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.05525				0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	98.03080				0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	97.92576				0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000	0.00000	97.67587				0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000	0.00000	97.42414				0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.66076				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.46660			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.42832			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.20542			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	95.21878			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.79572			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	94.49696			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	94.34266			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.81099			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond		100.00000	64.25292		100.00000	63.51491			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.75201			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.72252			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.60455			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.33920			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.29715			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.23812			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.83260			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.29715			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.72520			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.29825			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.13500	110.90773		9.13500	110.88036			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.13041			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.89102			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.29455			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.33000	104.96849		9.33000	104.94205			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.02185			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKC03		On 26/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.06058			0.00	0	0.00
VKE01		On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.46216			0.00	0	0.00
VKE02		On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.47892			0.00	0	0.00
VKE03		On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.47970			0.00	0	0.00
VKE04		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.14774			0.00	0	0.00
VKE05		On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.18328			0.00	0	0.00
WS04		On 30/05/2016	Spot Bond	6.53000	113.66844		6.53000	113.64827			391,800,000,000.00	60,000,000	9,683,100,000.00
WS05		On 01/08/2018	Spot Bond	0.77000	241.62127		0.77000	241.57888			0.00	0	4,505,600,000.00
WSP1		On 28/05/2015	Spot Bond	6.47000	103.68968		6.47000	103.67145			0.00	0	0.00
WSP2		On 28/05/2017	Spot Bond	7.49500	104.70786		7.49500	104.68659			0.00	0	8,200,000,000.00
WSP3		On 28/05/2019	Spot Bond	7.81000	105.39532		7.81000	105.37302			0.00	0	0.00
WSP4		On 28/05/2020	Spot Bond	8.17500	104.25821		8.17500	104.23514			0.00	0	0.00
WSP5		On 28/05/2021	Spot Bond	8.27500	104.15512		8.27500	104.13180			0.00	0	1,700,000,000.00
Z009		On 30/11/2013	Spot Bond	4.56000	97.77083		4.56000	97.77083			0.00	0	0.00
Z014		On 30/06/2015	Spot Bond	6.12000	90.96617		6.12000	90.95127			0.00	0	0.00
Z018		On 31/03/2014	Spot Bond	4.67500	98.53600		4.67500	98.52356			0.00	0	0.00
Z019		On 30/06/2014	Spot Bond	4.68500	97.39194		4.68500	97.37969			0.00	0	0.00
Z020		On 19/10/2015	Spot Bond	6.05000	89.44825		6.05000	89.43360			0.00	0	0.00
Z025		On 30/11/2014	Spot Bond	4.66500	95.55413		4.66500	95.54196			0.00	0	0.00
Z071		On 01/07/2015	Spot Bond	6.12000	90.95127		6.12000	90.93637			91,800,000,000,000.00	15,000,000,000	7,500,000,000.00
Z083		On 30/09/2019	Spot Bond	7.20000	66.26493		7.20000	66.25198			0.00	0	0.00
ZA021		On 20/10/2015	Spot Bond	100.00000	27.28212		100.00000	27.23035			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	14.44077		100.00000	14.41337			0.00	0	0.00
Total for j-Bonds :											53,418,063,068,430,000.00	17,931,065,500	160 799 005 900.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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Grand Total:										53,418,063,885,777,500.00	17,931,103,153	!60 801 362 273.00
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