



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 05/12/2013

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	10.46160	10.46160		10.44290	10.44290		15.81	1,134,570,981.60	108,451	425,379.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	3,061.60000	3.06160	3,042.90000	3.04290	22.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.00000	0.00000	0.00000	0.00000	22.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,461.60000	2.46160	2,442.90000	2.44290	32.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.00000	0.00000	0.00000	0.00000	32.15	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,711.60850	1.71161	1,692.90860	1.69291	31.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	0.00850	0.00001	0.00860	0.00001	31.95	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,561.61310	1.56161	1,542.91360	1.54291	29.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	0.01310	0.00001	0.01360	0.00001	29.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,533.71420	1.53371	1,515.01490	1.51501	29.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	0.01420	0.00001	0.01490	0.00001	29.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,483.71650	1.48372	1,465.01740	1.46502	28.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	0.01650	0.00002	0.01740	0.00002	28.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,461.61770	1.46162	1,442.91870	1.44292	28.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	0.01770	0.00002	0.01870	0.00002	28.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,433.71930	1.43372	1,415.02050	1.41502	28.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	0.01930	0.00002	0.02050	0.00002	28.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	1,361.62430	1.36162	1,342.92610	1.34293	27.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	0.02430	0.00002	0.02610	0.00003	27.03	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,261.63380	1.26163	1,242.93690	1.24294	25.63	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	0.03380	0.00003	0.03690	0.00004	25.63	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	1,061.66990	1.06167	1,042.97870	1.04298	22.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	0.06990	0.00007	0.07870	0.00008	22.82	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	961.72240	0.96172	943.03700	0.94304	21.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	0.12240	0.00012	0.13700	0.00014	21.71	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	911.76330	0.91176	893.08220	0.89308	21.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	0.16330	0.00016	0.18220	0.00018	21.16	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Call	871.80640	0.87181	853.12980	0.85313	20.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Put	0.20640	0.00021	0.22980	0.00023	20.71	0.00	0	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	861.81900	0.86182	843.14370	0.84314	20.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	0.21900	0.00022	0.24370	0.00024	20.60	0.00	0	24,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	771.97680	0.77198	753.31760	0.75332	19.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	0.37680	0.00038	0.41760	0.00042	19.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	762.00070	0.76200	743.34390	0.74334	19.50	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	0.40070	0.00040	0.44390	0.00044	0.401	19.50	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Call	722.11360	0.72211	703.46800	0.70347	722.114	19.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Put	0.51360	0.00051	0.56800	0.00057	0.514	19.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Call	712.14680	0.71215	693.50460	0.69350	712.147	18.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Put	0.54680	0.00055	0.60460	0.00060	0.547	18.94	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	662.35050	0.66235	643.72860	0.64373	662.351	18.39	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	0.75050	0.00075	0.82860	0.00083	0.750	18.39	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	612.63610	0.61264	594.04270	0.59404	612.636	17.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	1.03610	0.00104	1.14270	0.00114	1.036	17.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Call	563.03850	0.56304	544.48560	0.54449	563.038	17.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Put	1.43850	0.00144	1.58560	0.00159	1.438	17.28	0.00	0	4,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Call	503.82120	0.50382	485.34970	0.48535	503.821	16.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Put	2.22120	0.00222	2.44970	0.00245	2.221	16.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	464.91050	0.46491	446.56040	0.44656	464.911	16.63	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	3.31050	0.00331	3.66040	0.00366	3.311	16.63	0.00	0	5,300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	369.91810	0.36992	352.12360	0.35212	369.918	16.45	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	8.31810	0.00832	9.22360	0.00922	8.318	16.45	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Put	11.66700	0.01167	12.93500	0.01294	11.667	16.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Call	333.26700	0.33327	315.83500	0.31584	333.267	16.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Call	324.26310	0.32426	306.93740	0.30694	324.263	16.36	0.00	0	4,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Put	12.66310	0.01266	14.03740	0.01404	12.663	16.36	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.19	Call	288.98780	0.28899	272.15570	0.27216	288.988	16.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.19	Put	17.38780	0.01739	19.25570	0.01926	17.388	16.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	280.37260	0.28037	263.68230	0.26368	280.373	16.27	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	18.77260	0.01877	20.78230	0.02078	18.773	16.27	0.00	0	1,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Call	271.84690	0.27185	255.30560	0.25531	271.847	16.25	0.00	0	21,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Put	20.24690	0.02025	22.40560	0.02241	20.247	16.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	238.71310	0.23871	222.84720	0.22285	238.713	16.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	27.11310	0.02711	29.94720	0.02995	27.113	16.18	8,133.93	300	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	222.78260	0.22278	207.30320	0.20730	222.783	16.14	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	31.18260	0.03118	34.40320	0.03440	31.183	16.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	199.76930	0.19977	184.92940	0.18493	199.769	16.09	0.00	0	5,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	38.16930	0.03817	42.02940	0.04203	38.169	16.09	1,908,465.00	50,000	50,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Call	157.27480	0.15727	143.92260	0.14392	157.275	15.98	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Put	55.67480	0.05567	61.02260	0.06102	55.675	15.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	131.83440	0.13183	119.61000	0.11961	131.834	15.90	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	70.23440	0.07023	76.71000	0.07671	70.234	15.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Call	90.43190	0.09043	80.76500	0.08076	90.432	16.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	108.83190	0.10883	117.86500	0.11787	108.832	16.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.50	Call	82.47610	0.08248	73.48480	0.07348	82.476	16.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.50	Put	120.87610	0.12088	130.58480	0.13058	120.876	16.24	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	78.72490	0.07872	70.06430	0.07006	78.725	16.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	127.12490	0.12712	137.16430	0.13716	127.125	16.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	65.15040	0.06515	57.75850	0.05776	65.150	16.66	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	153.55040	0.15355	164.85850	0.16486	153.550	16.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	62.09550	0.06210	55.00490	0.05500	62.096	16.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	160.49550	0.16050	172.10490	0.17210	160.495	16.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	51.11560	0.05112	45.15650	0.04516	51.116	17.09	0.00	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	189.51560	0.18952	202.25650	0.20226	189.516	17.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	39.88800	0.03989	35.16850	0.03517	39.888	17.52	0.00	0	22,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	228.28800	0.22829	242.26850	0.24227	228.288	17.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	30.99920	0.03100	27.32270	0.02732	30.999	17.94	0.00	0	650.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	269.39920	0.26940	284.42270	0.28442	269.399	17.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	18.58340	0.01858	16.44810	0.01645	18.583	18.79	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	356.98340	0.35698	373.54810	0.37355	356.983	18.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	15.12390	0.01512	13.43250	0.01343	15.124	19.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	393.52390	0.39352	410.53250	0.41053	393.524	19.13	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	10.02040	0.01002	8.98700	0.00899	10.020	19.82	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	468.42040	0.46842	486.08700	0.48609	468.420	19.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	6.38360	0.00638	5.73380	0.00573	6.384	20.33	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	544.78360	0.54478	562.83380	0.56283	544.784	20.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	2.56390	0.00256	2.28100	0.00228	2.564	21.09	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	690.96390	0.69096	709.38100	0.70938	690.964	21.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1.88160	0.00188	1.66840	0.00167	1.882	21.35	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	740.28160	0.74028	758.76840	0.75877	740.282	21.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	0.73760	0.00074	0.64680	0.00065	0.738	22.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	889.13760	0.88914	907.74680	0.90775	889.138	22.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	0.28820	0.00029	0.24960	0.00025	0.288	22.88	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,038.68820	1.03869	1,057.34960	1.05735	1,038.688	22.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	0.12400	0.00012	0.11200	0.00011	0.124	24.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,238.52400	1.23852	1,257.21200	1.25721	1,238.524	24.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	0.04210	0.00004	0.04070	0.00004	0.042	27.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,538.44210	1.53844	1,557.14070	1.55714	1,538.442	27.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	0.01520	0.00002	0.01590	0.00002	0.015	30.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	1,888.41520	1.88842	1,907.11590	1.90712	1,888.415	30.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	0.01050	0.00001	0.01140	0.00001	0.011	31.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,038.41050	2.03841	2,057.11140	2.05711	2,038.410	31.91	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.47800	10.47800	10.45980	10.45980		14.89	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	929.01090	0.92901	910.82460	0.91082	929.011	17.32	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	1.01090	0.00101	1.02460	0.00102	1.011	17.32	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	889.22990	0.88923	871.04140	0.87104	889.230	17.03	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	1.22990	0.00123	1.24140	0.00124	1.230	17.03	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	879.29200	0.87929	861.10280	0.86110	879.292	16.96	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	1.29200	0.00129	1.30280	0.00130	1.292	16.96	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	869.35720	0.86936	851.16730	0.85117	869.357	16.89	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	1.35720	0.00136	1.36730	0.00137	1.357	16.89	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Call	397.89620	0.39790	381.58440	0.38158	397.896	14.28	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Put	19.89620	0.01990	21.78440	0.02178	19.896	14.28	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Call	123.60670	0.12361	114.43640	0.11444	123.607	14.95	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Put	155.60670	0.15561	164.63640	0.16464	155.607	14.95	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	40.85700	0.04086	36.71830	0.03672	40.857	17.07	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	402.85700	0.40286	416.91830	0.41692	402.857	17.07	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry			10.49710	10.49710	10.47850	10.47850		14.61	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Call	515.79790	0.51580	498.77900	0.49878	515.798	13.50	0.00	0	400.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Put	18.69790	0.01870	20.27900	0.02028	18.698	13.50	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Call	171.05930	0.17106	159.95380	0.15995	171.059	14.61	0.00	0	201.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Put	173.95930	0.17396	181.45380	0.18145	173.959	14.61	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.53780	10.53780	10.51770	10.51770		14.73	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,237.95280	2.23795	2,217.84510	2.21785	2,237.953	19.65	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.15280	0.00015	0.14510	0.00015	0.153	19.65	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	489.37560	0.48938	468.78420	0.46878	489.376	13.90	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	71.57560	0.07158	71.08420	0.07108	71.576	13.90	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	252.69210	0.25269	235.32590	0.23533	252.692	14.77	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	224.89210	0.22489	227.62590	0.22763	224.892	14.77	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	248.32520	0.24833	231.11440	0.23111	248.325	14.81	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	230.52520	0.23053	233.41440	0.23341	230.525	14.81	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	244.02460	0.24402	226.97010	0.22697	244.025	14.86	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	236.22460	0.23622	239.27010	0.23927	236.225	14.86	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.58400	10.58400	10.56270	10.56270		14.93	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,284.62180	2.28462	2,263.24080	2.26324	2,284.622	18.22	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.62180	0.00062	0.54080	0.00054	0.622	18.22	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	656.39980	0.65640	632.06160	0.63206	656.400	13.77	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	72.39980	0.07240	69.36160	0.06936	72.400	13.77	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	308.84240	0.30884	287.62060	0.28762	308.842	15.00	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
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	294.84240		0.29484	294.92060	0.29492	294.842	15.00	0.00	0	0.00	
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	304.66610		0.30467	283.31250	0.28331	304.666	15.04	0.00	0	0.00	
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	300.66610		0.30067	300.61250	0.30061	300.666	15.04	0.00	0	0.00	
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	300.54090		0.30054	279.06080	0.27906	300.541	15.07	0.00	0	0.00	
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	306.54090		0.30654	306.36080	0.30636	306.541	15.07	0.00	0	0.00	
\$ / R	On 27/02/2014	Any day expiry			10.58560		10.58560	10.56420	10.56420		15.09	0.00	0	20,140.00	
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	286.85130		0.28685	265.91580	0.26592	286.851	15.20	0.00	0	0.00	
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	331.25130		0.33125	331.71580	0.33172	331.251	15.20	0.00	0	0.00	
\$ / R	On 28/02/2014	Any day expiry			10.58720		10.58720	10.56570	10.56570		15.11	0.00	0	0.00	
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,502.75050		1.50275	1,480.60740	1.48061	1,502.750	15.47	0.00	0	0.00	
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	5.55050		0.00555	4.90740	0.00491	5.550	15.47	0.00	0	0.00	
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,492.90240		1.49290	1,470.74400	1.47074	1,492.902	15.44	0.00	0	0.00	
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	5.70240		0.00570	5.04400	0.00504	5.702	15.44	0.00	0	0.00	
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,483.05830		1.48306	1,460.88420	1.46088	1,483.058	15.41	0.00	0	0.00	
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	5.85830		0.00586	5.18420	0.00518	5.858	15.41	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future			10.61460		10.61460	10.59300	10.59300		15.09	995,808,699.00	93,815	245,997.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,914.94210		2.91494	2,893.30760	2.89331	2,914.942	20.11	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.34210		0.00034	0.30760	0.00031	0.342	20.11	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,415.58050		2.41558	2,393.88030	2.39388	2,415.580	18.15	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.98050		0.00098	0.88030	0.00088	0.980	18.15	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,917.71610		1.91772	1,895.81770	1.89582	1,917.716	16.41	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	3.11610		0.00312	2.81770	0.00282	3.116	16.41	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,377.11090		1.37711	1,354.55170	1.35455	1,377.111	14.86	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	12.51090		0.01251	11.55170	0.01155	12.511	14.86	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,053.70220		1.05370	1,030.36700	1.03037	1,053.702	14.00	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	29.10220		0.02910	27.36700	0.02737	29.102	14.00	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,044.59970		1.04460	1,021.23160	1.02123	1,044.600	13.99	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	29.99970		0.03000	28.23160	0.02823	30.000	13.99	0.00	0	16,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,035.51890		1.03552	1,012.11860	1.01212	1,035.519	13.99	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	30.91890		0.03092	29.11860	0.02912	30.919	13.99	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	954.87600		0.95488	931.18200	0.93118	954.876	13.97	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	40.27600		0.04028	38.18200	0.03818	40.276	13.97	0.00	0	6.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	910.98730		0.91099	887.13310	0.88713	910.987	13.95	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	46.38730		0.04639	44.13310	0.04413	46.387	13.95	0.00	0	250.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	867.81760		0.86782	843.80740	0.84381	867.818	13.94	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	53.21760		0.05322	50.80740	0.05081	53.218	13.94	0.00	0	7,500.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	783.84820		0.78385	759.55790	0.75956	783.848	13.91	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	69.24820		0.06925	66.55790	0.06656	69.248	13.91	0.00	0	7,500.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	703.39030		0.70339	678.88250	0.67888	703.390	13.88	0.00	0	13,600.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	88.79030		0.08879	85.88250	0.08588	88.790	13.88	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	594.74110		0.59474	570.48730	0.57049	594.741	14.09	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	130.14110		0.13014	127.48730	0.12749	130.141	14.09	0.00	0	100.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	561.74740		0.56175	537.74030	0.53774	561.747	14.20	0.00	0	500.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	147.14740		0.14715	144.74030	0.14474	147.147	14.20	0.00	0	33,901.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	548.91870		0.54892	525.02340	0.52502	548.919	14.24	0.00	0	2,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	154.31870		0.15432	152.02340	0.15202	154.319	14.24	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	530.07020		0.53007	506.36130	0.50636	530.070	14.31	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	165.47020		0.16547	163.36130	0.16336	165.470	14.31	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	499.71300		0.49971	476.35380	0.47635	499.713	14.42	0.00	0	40,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	185.11300		0.18511	183.35380	0.18335	185.113	14.42	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	493.79920		0.49380	470.51840	0.47052	493.799	14.44	2,962,795.20	6,000	6,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	189.19920		0.18920	187.51840	0.18752	189.199	14.44	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	482.13170		0.48213	459.00730	0.45901	482.132	14.49	0.00	0	2,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	197.53170		0.19753	196.00730	0.19601	197.532	14.49	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	476.37590		0.47638	453.33350	0.45333	476.376	14.51	0.00	0	2,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	201.77590		0.20178	200.33350	0.20033	201.776	14.51	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	470.67260		0.47067	447.71620	0.44772	470.673	14.53	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/03/2014		Foreign Exchange Future	10.35	Put	206.07260	0.20607	204.71620	0.20472	206.073	14.53	0.00	0	3,100.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.40	Call	442.94550	0.44295	420.43360	0.42043	442.946	14.64	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.40	Put	228.34550	0.22835	227.43360	0.22743	228.345	14.64	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.45	Call	416.51640	0.41652	394.49110	0.39449	416.516	14.76	0.00	0	7,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.45	Put	251.91640	0.25192	251.49110	0.25149	251.916	14.76	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.50	Call	391.36660	0.39137	369.86610	0.36987	391.367	14.87	0.00	0	7,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.50	Put	276.76660	0.27677	276.86610	0.27687	276.767	14.87	0.00	0	600.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.60	Call	344.80490	0.34480	324.45500	0.32446	344.805	15.09	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.60	Put	330.20490	0.33020	331.45500	0.33145	330.205	15.09	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.61	Call	340.67920	0.34068	320.46450	0.32046	340.679	15.12	0.00	0	7,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.61	Put	336.07920	0.33608	337.46450	0.33746	336.079	15.12	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Call	324.64950	0.32465	304.98170	0.30498	324.650	15.26	0.00	0	6.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Put	360.04950	0.36005	361.98170	0.36198	360.049	15.26	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.70	Call	305.65010	0.30565	286.67860	0.28668	305.650	15.43	0.00	0	20,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.70	Put	391.05010	0.39105	393.67860	0.39368	391.050	15.43	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.80	Call	270.92430	0.27092	253.37370	0.25337	270.924	15.77	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.80	Put	456.32430	0.45632	460.37370	0.46037	456.324	15.77	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Call	255.09660	0.25510	238.25690	0.23826	255.097	15.94	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Put	490.49660	0.49050	495.25690	0.49526	490.497	15.94	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Call	213.15280	0.21315	198.41440	0.19841	213.153	16.45	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Put	598.55280	0.59855	605.41440	0.60541	598.553	16.45	359,131.68	600	600.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Call	189.32420	0.18932	175.92610	0.17593	189.324	16.79	0.00	0	400.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Put	674.72420	0.67472	682.92610	0.68293	674.724	16.79	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Call	178.51240	0.17851	165.76090	0.16576	178.512	16.96	0.00	0	250.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Put	713.91240	0.71391	722.76090	0.72276	713.912	16.96	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.20	Call	168.60960	0.16861	156.45190	0.15645	168.610	17.14	0.00	0	2,900.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.20	Put	754.00960	0.75401	763.45190	0.76345	754.010	17.14	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Call	159.33270	0.15933	147.75000	0.14775	159.333	17.32	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Put	794.73270	0.79473	804.75000	0.80475	794.733	17.32	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Call	121.03660	0.12104	112.02700	0.11203	121.037	18.23	0.00	0	10,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Put	1,006.43660	1.00644	1,019.02700	1.01903	1,006.437	18.23	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Call	93.24890	0.09325	86.24660	0.08625	93.249	19.14	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Put	1,228.64890	1.22865	1,243.24660	1.24325	1,228.649	19.14	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Call	72.90760	0.07291	67.39440	0.06739	72.908	20.03	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Put	1,458.30760	1.45831	1,474.39440	1.47439	1,458.308	20.03	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Call	57.95950	0.05796	53.61000	0.05361	57.959	20.93	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Put	1,693.35950	1.69336	1,710.61000	1.71061	1,693.360	20.93	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Call	46.85520	0.04686	43.41140	0.04341	46.855	21.82	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Put	1,932.25520	1.93226	1,950.41140	1.95041	1,932.255	21.82	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.65	Call	41.57090	0.04157	38.57040	0.03857	41.571	22.36	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.65	Put	2,076.97090	2.07697	2,095.57040	2.09557	2,076.971	22.36	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.70	Call	40.00010	0.04000	37.13260	0.03713	40.000	22.54	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.70	Put	2,125.40010	2.12540	2,144.13260	2.14413	2,125.400	22.54	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	38.38950	0.03839	35.72120	0.03572	38.389	23.43	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	2,273.78950	2.27379	2,292.72120	2.29272	2,273.790	23.43	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call	37.07590	0.03708	34.58000	0.03458	37.076	24.33	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put	2,422.47590	2.42248	2,441.58000	2.44158	2,422.476	24.33	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.25	Call	20.09070	0.02009	18.84770	0.01885	20.091	29.10	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.25	Put	3,655.49070	3.65549	3,675.84770	3.67585	3,655.491	29.10	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.50	Call	15.00920	0.01501	14.03150	0.01403	15.009	29.10	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.50	Put	3,900.40920	3.90041	3,921.03150	3.92103	3,900.409	29.10	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry			10.61790	10.61790	10.59630	10.59630		15.11	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.09	Call	1,536.83450	1.53683	1,514.53160	1.51453	1,536.835	15.34	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.09	Put	8.93450	0.00893	8.23160	0.00823	8.935	15.34	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.10	Call	1,527.05740	1.52706	1,504.74060	1.50474	1,527.057	15.31	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.10	Put	9.15740	0.00916	8.44060	0.00844	9.157	15.31	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.11	Call	1,517.28530	1.51729	1,494.95420	1.49495	1,517.285	15.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2014	Any day expiry	9.11	Put	9.38530		0.00939		8.65420	0.00865	9.385	15.28	0.00	0	0.00
\$ / R	On	26/03/2014	Any day expiry			10.62950		0.062950		10.60770	10.60770		15.13	0.00	0	0.00
\$ / R	On	26/03/2014	Any day expiry	8.30	Call	2,331.07900		2.33108		2,309.14510	2.30915	2,331.079	17.61	0.00	0	0.00
\$ / R	On	26/03/2014	Any day expiry	8.30	Put	1.57900		0.00158		1.44510	0.00145	1.579	17.61	0.00	0	6,000.00
\$ / R	On	26/03/2014	Any day expiry	10.10	Call	651.91930		0.65192		628.10070	0.62810	651.919	14.03	0.00	0	6,000.00
\$ / R	On	26/03/2014	Any day expiry	10.10	Put	122.41930		0.12242		120.40070	0.12040	122.419	14.03	0.00	0	0.00
\$ / R	On	25/04/2014	Any day expiry			10.67910		10.67910		10.65670	10.65670		15.42	0.00	0	0.00
\$ / R	On	25/04/2014	Any day expiry	8.30	Call	2,382.27930		2.38228		2,359.78280	2.35978	2,382.279	17.25	0.00	0	0.00
\$ / R	On	25/04/2014	Any day expiry	8.30	Put	3.17930		0.00318		3.08280	0.00308	3.179	17.25	0.00	0	6,000.00
\$ / R	On	25/04/2014	Any day expiry	9.94	Call	843.60140		0.84360		820.61420	0.82061	843.601	14.07	0.00	0	6,000.00
\$ / R	On	25/04/2014	Any day expiry	9.94	Put	104.50140		0.10450		103.91420	0.10391	104.501	14.07	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry			10.73030		10.73030		10.70740	10.70740		15.34	0.00	0	10,150.00
\$ / R	On	26/05/2014	Any day expiry	9.94	Call	911.01930		0.91102		889.33300	0.88933	911.019	14.03	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.94	Put	120.71930		0.12072		121.93300	0.12193	120.719	14.03	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.95	Call	903.30710		0.90331		881.66710	0.88167	903.307	14.03	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.95	Put	123.00710		0.12301		124.26710	0.12427	123.007	14.03	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.96	Call	895.62640		0.89563		874.03170	0.87403	895.626	14.03	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.96	Put	125.32640		0.12533		126.63170	0.12663	125.326	14.03	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future			10.76040		10.76040		10.73730	10.73730		15.51	64,562,400.00	6,000	24,612.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.00	Call	2,764.45870		2.76446		2,741.30840	2.74131	2,764.459	17.69	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.00	Put	4.05870		0.00406		4.00840	0.00401	4.059	17.69	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.45	Call	2,320.05180		2.32005		2,296.88470	2.29688	2,320.052	16.72	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.45	Put	9.65180		0.00965		9.58470	0.00958	9.652	16.72	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.64	Call	2,134.10050		2.13410		2,110.93520	2.11094	2,134.100	16.31	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.64	Put	13.70050		0.01370		13.63520	0.01364	13.700	16.31	0.00	0	24,582.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.75	Call	2,027.13360		2.02713		2,003.96930	2.00397	2,027.134	16.07	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.75	Put	16.73360		0.01673		16.66930	0.01667	16.734	16.07	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Call	1,998.06210		1.99806		1,974.89880	1.97490	1,998.062	16.01	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Put	17.66210		0.01766		17.59880	0.01760	17.662	16.01	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Call	1,786.45370		1.78645		1,763.31250	1.76331	1,786.454	15.54	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Put	26.05370		0.02605		26.01250	0.02601	26.054	15.54	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Call	1,597.09820		1.59710		1,574.01150	1.57401	1,597.098	15.12	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Put	36.69820		0.03670		36.71150	0.03671	36.698	15.12	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Call	1,239.88520		1.23989		1,217.08580	1.21709	1,239.885	14.29	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Put	69.48520		0.06949		69.78580	0.06979	69.485	14.29	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Call	1,230.99540		1.23100		1,208.20860	1.20821	1,230.995	14.27	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Put	70.59540		0.07060		70.90860	0.07091	70.595	14.27	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Call	1,222.11980		1.22212		1,199.34600	1.19935	1,222.120	14.25	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Put	71.71980		0.07172		72.04600	0.07205	71.720	14.25	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Call	1,101.78730		1.10179		1,079.30850	1.07931	1,101.787	14.07	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Put	91.38730		0.09139		92.00850	0.09201	91.387	14.07	0.00	0	250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Call	1,061.24460		1.06124		1,038.95250	1.03895	1,061.245	14.08	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Put	100.84460		0.10084		101.65250	0.10165	100.845	14.08	0.00	0	6.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Call	928.82850		0.92883		907.31160	0.90731	928.829	14.11	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Put	138.42850		0.13843		140.01160	0.14001	138.429	14.11	0.00	0	24,582.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Call	898.96220		0.89896		877.66020	0.87766	898.962	14.12	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Put	148.56220		0.14856		150.36020	0.15036	148.562	14.12	0.00	0	50.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Call	812.49050		0.81249		791.91070	0.79191	812.491	14.15	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Put	182.09050		0.18209		184.61070	0.18461	182.090	14.15	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Call	465.81560		0.46582		451.20470	0.45120	465.816	15.65	0.00	0	6.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Put	505.41560		0.50542		513.90470	0.51390	505.416	15.65	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.00	Call	396.57110		0.39657		383.76030	0.38376	396.571	16.21	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.00	Put	636.17110		0.63617		646.46030	0.64646	636.171	16.21	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Call	250.98070		0.25098		242.55590	0.24256	250.981	17.92	0.00	0	250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Put	1,090.58070		1.09058		1,105.25590	1.10526	1,090.581	17.92	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.90	Call	203.34620		0.20335		196.51020	0.19651	203.346	18.78	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.90	Put	1,342.94620		1.34295		1,359.21020	1.35921	1,342.946	18.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Future	12.00	Call	189.84130	0.18984		183.46960	0.18347	189.841	19.06	0.00	0	24,582.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.00	Put	1,429.44130	1.42944		1,446.16960	1.44617	1,429.441	19.06	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.20	Call	166.18810	0.16619		160.65110	0.16065	166.188	19.60	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.20	Put	1,605.78810	1.60579		1,623.35110	1.62335	1,605.788	19.60	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.24	Call	161.93790	0.16194		156.55540	0.15656	161.938	19.71	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.24	Put	1,641.53790	1.64154		1,659.25540	1.65926	1,641.538	19.71	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.50	Call	137.64930	0.13765		133.16310	0.13316	137.649	20.43	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.50	Put	1,877.24930	1.87725		1,895.86310	1.89586	1,877.249	20.43	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.90	Call	109.36180	0.10936		105.95970	0.10596	109.362	21.52	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.90	Put	2,248.96180	2.24896		2,268.65970	2.26866	2,248.962	21.52	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry			10.76910	10.76910		10.74590	10.74590		15.64	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	8.78	Call	2,007.15870	2.00716		1,984.05570	1.98406	2,007.159	15.92	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	8.78	Put	18.05870	0.01806		18.15570	0.01816	18.059	15.92	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	10.13	Call	824.79800	0.82480		802.74160	0.80274	824.798	14.19	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	10.13	Put	185.69800	0.18570		186.84160	0.18684	185.698	14.19	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	12.24	Call	168.30380	0.16830		162.74420	0.16274	168.304	19.66	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	12.24	Put	1,639.20380	1.63920		1,656.84420	1.65684	1,639.204	19.66	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry			10.88210	10.88210		10.85710	10.85710		15.92	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	9.99	Call	1,067.57330	1.06757		1,043.03820	1.04304	1,067.573	14.24	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	9.99	Put	175.47330	0.17547		175.93820	0.17594	175.473	14.24	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.00	Call	1,060.39650	1.06040		1,035.85450	1.03585	1,060.396	14.25	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.00	Put	178.29650	0.17830		178.75450	0.17875	178.297	14.25	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.01	Call	1,053.24960	1.05325		1,028.70370	1.02870	1,053.250	14.26	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.01	Put	181.14960	0.18115		181.60370	0.18160	181.150	14.26	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.33	Call	840.85460	0.84085		817.91040	0.81791	840.855	14.54	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.33	Put	288.75460	0.28875		290.81040	0.29081	288.755	14.54	0.00	0	19,547.00
\$ / R	On	22/08/2014	Any day expiry	12.07	Call	280.89160	0.28089		270.86720	0.27087	280.892	18.81	0.00	0	19,547.00
\$ / R	On	22/08/2014	Any day expiry	12.07	Put	1,468.79160	1.46879		1,483.76720	1.48377	1,468.792	18.81	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future			10.92360	10.92360		10.89810	10.89810		15.92	0.00	0	1,700.00
\$ / R	On	15/09/2014	Foreign Exchange Future	7.90	Call	3,032.47430	3.03247		3,006.79890	3.00680	3,032.474	17.39	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	7.90	Put	8.87430	0.00887		8.69890	0.00870	8.874	17.39	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.40	Call	2,541.62360	2.54162		2,515.80940	2.51581	2,541.624	16.25	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.40	Put	18.02360	0.01802		17.70940	0.01771	18.024	16.25	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.90	Call	2,061.00500	2.06101		2,035.01190	2.03501	2,061.005	15.30	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.90	Put	37.40500	0.03740		36.91190	0.03691	37.405	15.30	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.00	Call	1,967.31820	1.96732		1,941.29280	1.94129	1,967.318	15.17	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.00	Put	43.71820	0.04372		43.19280	0.04319	43.718	15.17	0.00	0	45,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.30	Call	1,692.06030	1.69206		1,665.98340	1.66598	1,692.060	14.77	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.30	Put	68.46030	0.06846		67.88340	0.06788	68.460	14.77	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.60	Call	1,427.82370	1.42782		1,401.81220	1.40181	1,427.824	14.37	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.60	Put	104.22370	0.10422		103.71220	0.10371	104.224	14.37	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Call	1,183.83810	1.18384		1,158.33330	1.15833	1,183.838	14.19	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Put	160.23810	0.16024		160.23330	0.16023	160.238	14.19	0.00	0	6.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.00	Call	1,111.03870	1.11104		1,085.95600	1.08596	1,111.039	14.28	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.00	Put	187.43870	0.18744		187.85600	0.18786	187.439	14.28	0.00	0	45,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Call	916.48560	0.91649		893.00630	0.89301	916.486	14.53	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Put	282.88560	0.28289		284.90630	0.28491	282.886	14.53	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Call	910.22570	0.91023		886.81060	0.88681	910.226	14.54	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Put	286.62570	0.28663		288.71060	0.28871	286.626	14.54	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Call	903.99610	0.90400		880.64910	0.88065	903.996	14.55	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Put	290.39610	0.29040		292.54910	0.29255	290.396	14.55	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Call	603.69900	0.60370		585.32940	0.58533	603.699	16.04	0.00	0	6.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Put	630.09900	0.63010		637.22940	0.63723	630.099	16.04	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Call	328.64400	0.32864		317.89050	0.31789	328.644	18.55	0.00	0	45,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Put	1,405.04400	1.40504		1,419.79050	1.41979	1,405.044	18.55	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Call	311.47190	0.31147		301.24750	0.30125	311.472	18.77	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Put	1,487.87190	1.48787		1,503.14750	1.50315	1,487.872	18.77	0.00	0	0.00

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	241.76440		0.24176		233.83020	0.23383	241.764	19.92	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	1,918.16440		1.91816	1,935.73020	1.93573	1,918.164	19.92	0.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	191.06600		0.19107	185.02860	0.18503	191.066	21.28	0.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,417.46600	2.41747		2,436.92860	2.43693	2,417.466	21.28	0.00	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			11.00840		11.00840	10.98270	10.98270		16.22	0.00	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	1,106.71110		1.10671	1,083.54860	1.08355	1,106.711	14.57	0.00	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	258.31110		0.25831	260.84860	0.26085	258.311	14.57	0.00	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	426.26710		0.42627	415.24770	0.41525	426.267	18.26	0.00	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	1,327.86710	1.32787		1,342.54770	1.34255	1,327.867	18.26	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.07360		11.07360	11.04820	11.04820		16.46	0.00	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	3,093.06070	3.09306		3,067.48510	3.06749	3,093.061	17.22	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	19.46070		0.01946	19.28510	0.01929	19.461	17.22	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,656.45450	2.65645		2,630.75810	2.63076	2,656.455	16.26	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	32.85450		0.03285	32.55810	0.03256	32.854	16.26	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,608.37130	2.60837		2,582.65920	2.58266	2,608.371	16.15	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	34.77130		0.03477	34.45920	0.03446	34.771	16.15	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,560.38980	2.56039		2,534.66160	2.53466	2,560.390	16.04	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	36.78980		0.03679	36.46160	0.03646	36.790	16.04	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	2,136.19510	2.13620		2,111.28070	2.11128	2,136.195	15.21	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	62.59510		0.06260	63.08070	0.06308	62.595	15.21	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,695.43180	1.69543		1,670.27790	1.67028	1,695.432	14.82	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	121.83180		0.12183	122.07790	0.12208	121.832	14.82	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,611.40380	1.61140		1,586.18180	1.58618	1,611.404	14.74	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	137.80380		0.13780	137.98180	0.13798	137.804	14.74	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,292.25760	1.29226		1,270.20590	1.27021	1,292.258	14.43	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	218.65760		0.21866	222.00590	0.22201	218.658	14.43	0.00	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	980.49160	0.98049		959.58620	0.95959	980.492	15.07	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	406.89160		0.40689	411.38620	0.41139	406.892	15.07	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	757.61750	0.75762		742.19240	0.74219	757.618	16.22	0.00	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	684.01750		0.68402	693.99240	0.69399	684.018	16.22	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	591.37230	0.59137		578.28000	0.57828	591.372	17.32	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	1,017.77230	1.01777		1,030.08000	1.03008	1,017.772	17.32	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	468.90080	0.46890		458.66820	0.45867	468.901	18.40	0.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,395.30080	1.39530		1,410.46820	1.41047	1,395.301	18.40	0.00	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.25690		11.25690	11.23250	11.23250		16.88	0.00	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Call	956.66470	0.95666		940.89500	0.94090	956.665	16.30	0.00	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Put	689.76470		0.68976	698.39500	0.69840	689.765	16.30	0.00	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	952.61770	0.95262		936.91480	0.93691	952.618	16.33	0.00	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	695.71770		0.69572	704.41480	0.70441	695.718	16.33	0.00	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Call	948.59270	0.94859		932.95660	0.93296	948.593	16.35	0.00	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Put	701.69270		0.70169	710.45660	0.71046	701.693	16.35	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2013	Any day expiry			10.45870		10.45870	10.43990	10.43990		0.00	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2013	Any day expiry	10.22	Call	23,870.00000	0.23870		21,990.00000	0.21990	23,870.000	0.00	0.00	0.00	0	200.00
\$ / R MAXI	On 11/12/2013	Any day expiry	10.22	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.46160		10.46160	10.44290	10.44290		15.81	11,612,376.00	0.00	1,110	466.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	97,171.56040	0.97172		95,302.94790	0.95303	97,171.560	21.82	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	11.56040		0.00012	12.94790	0.00013	11.560	21.82	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	96,172.23850	0.96172		94,303.69840	0.94304	96,172.238	21.71	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	12.23850		0.00012	13.69840	0.00014	12.238	21.71	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	95,172.95900	0.95173		93,304.49570	0.93304	95,172.959	21.60	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	12.95900		0.00013	14.49570	0.00014	12.959	21.60	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.22	Call	26,341.43330	0.26341		24,702.97730	0.24703	26,341.433	16.23	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.22	Put	2,181.43330		0.02181	2,412.97730	0.02413	2,181.433	16.23	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	2,711.30770		0.02711	2,994.72230	0.02995	2,711.308	16.18	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	23,871.30770	0.23871		22,284.72230	0.22285	23,871.308	16.18	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	16,400.82290	0.16401		15,038.97030	0.15039	16,400.823	15.99	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
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Put	5,240.82290	0.05241	5,748.97030	0.05749	5,240.823	15.99	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Call	1,436.44720	0.01436	1,277.07710	0.01277	1,436.447	19.22	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Put	40,276.44720	0.40276	41,987.07710	0.41987	40,276.447	19.22	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			10.61460	10.61460	10.59300	10.59300		15.09	10,614,600.00	1,000	230.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.33	Call	48,213.17000	0.48213	45,900.72570	0.45901	48,213.170	14.49	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.33	Put	19,753.17000	0.19753	19,600.72570	0.19601	19,753.170	14.49	0.00	0	200.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Call	39,629.39110	0.39629	37,468.74220	0.37469	39,629.391	14.84	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Put	27,169.39110	0.27169	27,168.74220	0.27169	27,169.391	14.84	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Call	39,136.65530	0.39137	36,986.61180	0.36987	39,136.655	14.87	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Put	27,676.65530	0.27677	27,686.61180	0.27687	27,676.655	14.87	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Call	38,648.72450	0.38649	36,509.86460	0.36510	38,648.725	14.89	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Put	28,188.72450	0.28189	28,209.86460	0.28210	28,188.725	14.89	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future			10.76040	10.76040	10.73730	10.73730		15.51	2,152,080.00	200	100.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Put	43,964.75370	0.43965	44,709.77890	0.44710	43,964.754	15.36	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Call	51,004.75370	0.51005	49,439.77890	0.49440	51,004.754	15.36	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Call	50,580.40540	0.50580	49,025.25160	0.49025	50,580.405	15.39	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Put	44,540.40540	0.44540	45,295.25160	0.45295	44,540.405	15.39	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Call	50,159.85320	0.50160	48,614.21330	0.48614	50,159.853	15.41	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Put	45,119.85320	0.45120	45,884.21330	0.45884	45,119.853	15.41	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future			10.92360	10.92360	10.89810	10.89810		15.92	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.64	Call	73,239.10370	0.73239	71,148.54090	0.71149	73,239.104	15.29	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.64	Put	44,879.10370	0.44879	45,338.54090	0.45339	44,879.104	15.29	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.65	Call	72,780.11100	0.72780	70,698.01960	0.70698	72,780.111	15.31	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.65	Put	45,420.11100	0.45420	45,888.01960	0.45888	45,420.111	15.31	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.66	Call	72,324.57040	0.72325	70,250.22640	0.70250	72,324.570	15.34	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.66	Put	45,964.57040	0.45965	46,440.22640	0.46440	45,964.570	15.34	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future			17.08600	17.08600	17.08340	17.08340		15.87	53,222,890.00	3,115	30,126.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Call	2,196.03900	2.19604	2,193.43970	2.19344	2,196.039	26.66	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Put	0.03900	0.00004	0.03970	0.00004	0.039	26.66	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Call	2,186.03940	2.18604	2,183.44010	2.18344	2,186.039	26.56	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Put	0.03940	0.00004	0.04010	0.00004	0.039	26.56	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Call	2,176.03980	2.17604	2,173.44050	2.17344	2,176.040	26.46	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Put	0.03980	0.00004	0.04050	0.00004	0.040	26.46	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future			17.32400	17.32400	17.31680	17.31680		14.59	6,167,344.00	356	6,081.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	4,476.20500	4.47620	4,468.54540	4.46855	4,476.205	21.44	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	2.20500	0.00221	1.74540	0.00175	2.205	21.44	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call	4,326.74140	4.32674	4,318.99710	4.31900	4,326.741	21.17	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put	2.74140	0.00274	2.19710	0.00220	2.741	21.17	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Call	3,085.54650	3.08555	3,076.99390	3.07699	3,085.547	18.13	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Put	11.54650	0.01155	10.19390	0.01019	11.547	18.13	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Call	3,045.84930	3.04585	3,037.29490	3.03729	3,045.849	17.98	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Put	11.84930	0.01185	10.49490	0.01049	11.849	17.98	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Call	3,035.92650	3.03593	3,027.37170	3.02737	3,035.927	17.94	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Put	11.92650	0.01193	10.57170	0.01057	11.927	17.94	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Call	3,026.00430	3.02600	3,017.44960	3.01745	3,026.004	17.91	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Put	12.00430	0.01200	10.64960	0.01065	12.004	17.91	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Call	2,837.60640	2.83761	2,829.05870	2.82906	2,837.606	17.18	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Put	13.60640	0.01361	12.25870	0.01226	13.606	17.18	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	15.40	Call	1,950.24660	1.95025	1,942.25550	1.94226	1,950.247	13.74	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	15.40	Put	26.24660	0.02625	25.45550	0.02546	26.247	13.74	0.00	0	7,500.00
£ / R	On	17/03/2014		Foreign Exchange Future	17.00	Call	695.15030	0.69515	662.20790	0.66221	695.150	14.29	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	17.00	Put	371.15030	0.37115	345.40790	0.34541	371.150	14.29	0.00	0	300.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.40	Call	220.71160	0.22071	195.21790	0.19522	220.712	16.33	0.00	0	4,700.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.40	Put	1,296.71160	1.29671	1,278.41790	1.27842	1,296.712	16.33	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future			17.54890	17.54890	17.53950	17.53950		14.95	0.00	0	250.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Call	1,677.07070	1.67707	1,653.55500	1.65356	1,677.071	13.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	168.17070		0.16817		154.05500	0.15406	168.171	13.85	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	170.23980		0.17024		156.03190	0.15603	170.240	13.85	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,669.13980		1.66914		1,645.53190	1.64553	1,669.140	13.85	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	172.32750		0.17233		158.03050	0.15803	172.328	13.85	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,661.22750		1.66123		1,637.53050	1.63753	1,661.228	13.85	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	1,089.87430		1.08987		1,059.90110	1.05990	1,089.874	14.25	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	420.97430		0.42097		400.40110	0.40040	420.974	14.25	0.00	0	50.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.79990		17.79990		17.78680	17.78680		15.51	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	1,443.63780		1.44364		1,410.53400	1.41053	1,443.638	14.48	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	483.73780		0.48374		463.73400	0.46373	483.738	14.48	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	1,437.39160		1.43739		1,404.22490	1.40422	1,437.392	14.49	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	487.49160		0.48749		467.42490	0.46742	487.492	14.49	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	1,431.16360		1.43116		1,397.93450	1.39793	1,431.164	14.49	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	491.26360		0.49126		471.13450	0.47113	491.264	14.49	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.02890		18.02890		18.01590	18.01590		15.78	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Call	1,353.03080		1.35303		1,316.40710	1.31641	1,353.031	15.25	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Put	864.13080		0.86413		840.50710	0.84051	864.131	15.25	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Call	1,348.44250		1.34844		1,311.81130	1.31181	1,348.443	15.26	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Put	869.54250		0.86954		845.91130	0.84591	869.543	15.26	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Put	874.97050		0.87497		851.33210	0.85133	874.971	15.27	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Call	1,343.87050		1.34387		1,307.23210	1.30723	1,343.870	15.27	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10253		0.10253		0.10193	0.10193		13.35	0.00	0	14,314.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,253.20720		0.01253		1,192.81360	0.01193	1,253.207	23.51	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	0.00720		0.00000		0.01360	0.00000	0.007	23.51	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	263.01540		0.00263		215.42920	0.00215	263.015	13.35	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	9.81540		0.00010		22.62920	0.00023	9.815	13.35	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	1.16320		0.00001		1.13690	0.00001	1.163	20.59	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	747.96320		0.00748		808.33690	0.00808	747.963	20.59	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10410		0.10410		0.10346	0.10346		14.64	0.00	0	50.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,421.82670		0.01422		1,358.81900	0.01359	1,421.827	15.48	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	11.92670		0.00012		12.71900	0.00013	11.927	15.48	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	561.41020		0.00561		522.02960	0.00522	561.410	14.64	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	151.51020		0.00152		175.92960	0.00176	151.510	14.64	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	168.47410		0.00168		156.24910	0.00156	168.474	17.53	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	758.57410		0.00759		810.14910	0.00810	758.574	17.53	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10559		0.10559		0.10493	0.10493		15.28	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	1,583.32330		0.01583		1,525.41870	0.01525	1,583.323	14.06	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	24.32330		0.00024		32.41870	0.00032	24.323	14.06	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	785.31860		0.00785		744.30070	0.00744	785.319	15.28	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	226.31860		0.00226		251.30070	0.00251	226.319	15.28	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	354.89850		0.00355		335.38050	0.00335	354.898	17.66	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	795.89850		0.00796		842.38050	0.00842	795.899	17.66	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			14.27160		14.27160		14.14360	14.14360		15.24	42,543,639.60	2,981	73,552.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	3,071.60010		3.07160		2,943.60000	2.94360	3,071.600	34.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	0.00010		0.00000		0.00000	0.00000	0.000	34.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,828.60510		2.82861		2,700.60000	2.70060	2,828.605	37.34	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	0.00510		0.00001		0.00000	0.00000	0.005	37.34	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,778.60590		2.77861		2,650.60000	2.65060	2,778.606	36.92	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	0.00590		0.00001		0.00000	0.00000	0.006	36.92	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,728.60620		2.72861		2,600.60000	2.60060	2,728.606	36.32	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	0.00620		0.00001		0.00000	0.00000	0.006	36.32	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Call	2,021.61380		2.02161		1,893.60000	1.89360	2,021.614	27.84	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Put	0.01380		0.00001		0.00000	0.00000	0.014	27.84	0.00	0	22,875.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Put	0.01460		0.00001		0.00010	0.00000	0.015	27.24	0.00	0	10,800.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Future	12.30	Call	1,971.61460	1.97161	1,843.60010	1.84360	1,971.615	27.24	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.50	Call	1,771.61890	1.77162	1,643.60160	1.64360	1,771.619	24.84	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.50	Put	0.01890	0.00002	0.00160	0.00000	0.019	24.84	0.00	0	200.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.60	Call	1,671.62160	1.67162	1,543.60610	1.54361	1,671.622	23.64	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.60	Put	0.02160	0.00002	0.00610	0.00001	0.022	23.64	0.00	0	200.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.70	Put	0.02500	0.00003	0.02090	0.00002	0.025	22.44	0.00	0	25,925.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.70	Call	1,571.62500	1.57162	1,443.62090	1.44362	1,571.625	22.44	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.75	Call	1,521.62690	1.52163	1,393.63720	1.39364	1,521.627	21.84	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.75	Put	0.02690	0.00003	0.03720	0.00004	0.027	21.84	0.00	0	800.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.85	Call	1,421.63150	1.42163	1,293.67180	1.29367	1,421.631	20.65	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.85	Put	0.03150	0.00003	0.07180	0.00007	0.031	20.65	0.00	0	15,000.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.95	Put	0.05900	0.00006	0.13750	0.00014	0.059	20.11	0.00	0	12,600.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.95	Call	1,321.65900	1.32166	1,193.73750	1.19374	1,321.659	20.11	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	13.10	Call	1,171.75120	1.17175	1,043.96060	1.04396	1,171.751	19.31	0.00	0	200.00	
€ / R	On	13/12/2013	Foreign Exchange Future	13.10	Put	0.15120	0.00015	0.36060	0.00036	0.151	19.31	0.00	0	6,100.00	
€ / R	On	13/12/2013	Foreign Exchange Future	13.20	Call	1,071.88250	1.07188	944.27970	0.94428	1,071.883	18.78	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	13.20	Put	0.28250	0.00028	0.67970	0.00068	0.283	18.78	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	13.40	Put	0.97490	0.00097	2.34300	0.00234	0.975	17.71	0.00	0	3,600.00	
€ / R	On	13/12/2013	Foreign Exchange Future	13.40	Call	872.57490	0.87257	745.94300	0.74594	872.575	17.71	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	14.00	Call	310.09570	0.31010	214.11920	0.21412	310.096	15.84	0.00	0	200.00	
€ / R	On	13/12/2013	Foreign Exchange Future	14.00	Put	38.49570	0.03850	70.51920	0.07052	38.496	15.84	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	14.15	Call	200.12700	0.20013	123.86800	0.12387	200.127	15.54	0.00	0	15,250.00	
€ / R	On	13/12/2013	Foreign Exchange Future	14.15	Put	78.52700	0.07853	130.26800	0.13027	78.527	15.54	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	14.40	Put	206.74340	0.20674	303.17370	0.30317	206.743	15.68	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	14.40	Call	78.34340	0.07834	46.77370	0.04677	78.343	15.68	0.00	0	12,600.00	
€ / R	On	13/12/2013	Foreign Exchange Future	14.65	Call	27.09780	0.02710	15.88990	0.01589	27.098	16.80	0.00	0	12,200.00	
€ / R	On	13/12/2013	Foreign Exchange Future	14.65	Put	405.49780	0.40550	522.28990	0.52229	405.498	16.80	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	15.05	Call	4.27810	0.00428	2.82990	0.00283	4.278	18.70	0.00	0	10,800.00	
€ / R	On	13/12/2013	Foreign Exchange Future	15.05	Put	782.67810	0.78268	909.22990	0.90923	782.678	18.70	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	15.35	Put	1,079.74730	1.07975	1,207.27810	1.20728	1,079.747	20.75	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	15.35	Call	1.34730	0.00135	0.87810	0.00088	1.347	20.75	0.00	0	7,500.00	
€ / R	On	17/03/2014	Foreign Exchange Future			14.48090	14.48090	14.34810	14.34810		13.98	159,709,846.10	11,029	38,469.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.49	Call	2,005.66890	2.00567	1,872.74910	1.87275	2,005.669	15.36	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.49	Put	14.76890	0.01477	14.64910	0.01465	14.769	15.36	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.50	Call	1,995.85670	1.99586	1,862.93510	1.86294	1,995.857	15.33	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.50	Put	14.95670	0.01496	14.83510	0.01484	14.957	15.33	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.51	Call	1,986.04770	1.98605	1,853.12380	1.85312	1,986.048	15.29	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.51	Put	15.14770	0.01515	15.02380	0.01502	15.148	15.29	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.65	Call	1,849.01430	1.84901	1,716.06940	1.71607	1,849.014	14.80	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.65	Put	18.11430	0.01811	17.96940	0.01797	18.114	14.80	0.00	0	500.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.85	Call	1,654.41110	1.65441	1,521.47650	1.52148	1,654.411	14.11	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.85	Put	23.51110	0.02351	23.37650	0.02338	23.511	14.11	0.00	0	8,800.00	
€ / R	On	17/03/2014	Foreign Exchange Future	15.35	Call	184.36430	0.18436	155.81830	0.15582	184.364	16.04	0.00	0	5,500.00	
€ / R	On	17/03/2014	Foreign Exchange Future	15.35	Put	1,053.46430	1.05346	1,157.71830	1.15772	1,053.464	16.04	0.00	0	0.00	
€ / R	On	13/06/2014	Foreign Exchange Future			14.68090	14.68090	14.54580	14.54580		14.49	1,468,090.00	100	1,200.00	
€ / R	On	13/06/2014	Foreign Exchange Future	13.79	Call	1,107.42670	1.10743	999.93290	0.99993	1,107.427	13.46	0.00	0	0.00	
€ / R	On	13/06/2014	Foreign Exchange Future	13.79	Put	216.52670	0.21653	244.13290	0.24413	216.527	13.46	0.00	0	0.00	
€ / R	On	13/06/2014	Foreign Exchange Future	13.80	Put	219.22160	0.21922	247.11430	0.24711	219.222	13.46	0.00	0	0.00	
€ / R	On	13/06/2014	Foreign Exchange Future	13.80	Call	1,100.12160	1.10012	992.91430	0.99291	1,100.122	13.46	0.00	0	0.00	
€ / R	On	13/06/2014	Foreign Exchange Future	13.81	Call	1,092.83750	1.09284	986.48940	0.98649	1,092.838	13.46	0.00	0	0.00	
€ / R	On	13/06/2014	Foreign Exchange Future	13.81	Put	221.93750	0.22194	250.68940	0.25069	221.938	13.46	0.00	0	0.00	
€ / R	On	15/09/2014	Foreign Exchange Future			14.90590	14.90590	14.76690	14.76690		14.90	0.00	0	0.00	
€ / R	On	15/09/2014	Foreign Exchange Future	14.34	Call	1,042.37190	1.04237	961.15370	0.96115	1,042.372	14.09	0.00	0	0.00	
€ / R	On	15/09/2014	Foreign Exchange Future	14.34	Put	476.47190	0.47647	534.25370	0.53425	476.472	14.09	0.00	0	0.00	
€ / R	On	15/09/2014	Foreign Exchange Future	14.35	Call	1,037.10440	1.03710	956.23880	0.95624	1,037.104	14.11	0.00	0	0.00	
€ / R	On	15/09/2014	Foreign Exchange Future	14.35	Put	481.20440	0.48120	539.33880	0.53934	481.204	14.11	0.00	0	0.00	
€ / R	On	15/09/2014	Foreign Exchange Future	14.36	Call	1,031.86160	1.03186	951.34820	0.95135	1,031.862	14.12	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	485.96160		0.48596		544.44820	0.54445	485.962	14.12	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.11390		15.11390	14.97450	14.97450			15.33	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	285.87890		0.28588		318.72420	0.31872	285.879	13.91	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,709.77890		1.70978	1,603.22420	1.60322	1,709.779		13.91	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,702.64700		1.70265	1,596.35370	1.59635	1,702.647		13.91	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	288.74700		0.28875		321.85370	0.32185	288.747	13.91	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,695.53860		1.69554	1,589.50290	1.58950	1,695.539		13.92	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	291.63860		0.29164		325.00290	0.32500	291.639	13.92	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.36760		15.36760	15.22940	15.22940			15.86	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,264.37600		1.26438	1,193.37780	1.19338	1,264.376		15.19	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	836.77600		0.83678	903.97780	0.90398	836.776		15.19	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,260.04530		1.26005	1,189.19400	1.18919	1,260.045		15.21	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	842.44530		0.84245	909.79400	0.90979	842.445		15.21	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,255.73190		1.25573	1,185.02700	1.18503	1,255.732		15.22	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	848.13190		0.84813	915.62700	0.91563	848.132		15.22	0.00	0	0.00
2025	On 06/02/2014	Bond Future			109.87879		109.87879	110.86500	110.86500				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	1,111.21000		1.11121	125.00000	0.12500	1,111.210			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	1,121.21000		1.12121	135.00000	0.13500	1,121.210			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	1,131.21000		1.13121	145.00000	0.14500	1,131.210			0.00	0	0.00
2038	On 06/02/2014	Bond Future			107.52804		107.52804	107.12193	107.12193				0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	538.04000		0.53804	131.93000	0.13193	538.040			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	528.04000		0.52804	121.93000	0.12193	528.040			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	518.04000		0.51804	111.93000	0.11193	518.040			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			111.55315		111.55315	111.54508	111.54508				0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	1,563.15000		1.56315	1,555.08000	1.55508	1,563.150			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	1,553.15000		1.55315	1,545.08000	1.54508	1,553.150			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	1,543.15000		1.54315	1,535.08000	1.53508	1,543.150			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			409.82200		409.82200	409.93700	409.93700				0.00	0	0.00
AL37	On 08/05/2014	Index Future			415.20800		415.20800	415.32200	415.32200				0.00	0	0.00
AL7T	On 06/02/2014	Index Future			480.12800		480.12800	480.79200	480.79200				0.00	0	1.00
AL7T	On 08/05/2014	Index Future			486.43800		486.43800	487.10800	487.10800				0.00	0	0.00
ALBI	On 06/02/2014	Index Future			432.67300		432.67300	432.99500	432.99500				0.00	0	790.00
ALBI	On 08/05/2014	Index Future			438.35900		438.35900	438.68300	438.68300				0.00	0	85.00
ALBI	On 07/08/2014	Index Future			444.38100		444.38100	444.71000	444.71000				0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.43120		9.43120	9.41180	9.41180			12.26	18,588,895.20	1,971	7,495.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,131.20040		1.13120	1,111.80080	1.11180	1,131.200		19.88	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	0.00040		0.00000	0.00080	0.00000		0.000	19.88	0.00	0	201.00

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	8.60	Call	831.25930	0.83126		811.88650	0.81189	831.259	19.80	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	0.05930	0.00006		0.08650	0.00009	0.059	19.80	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	25.74090	0.02574		33.96780	0.03397	25.741	13.28	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	156.94090	0.15694		145.76780	0.14577	156.941	13.28	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	57.82520	0.05783		54.57830	0.05458	57.825	12.78	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	86.62520	0.08663		102.77830	0.10278	86.625	12.78	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	54.08470	0.05408		51.18440	0.05118	54.085	12.87	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	92.88470	0.09288		109.38440	0.10938	92.885	12.87	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	99.34970	0.09935		116.17320	0.11617	99.350	12.95	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	50.54970	0.05055		47.97320	0.04797	50.550	12.95	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	21.44200	0.02144		21.24790	0.02125	21.442	14.00	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	190.24200	0.19024		209.44790	0.20945	190.242	14.00	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	0.05380	0.00005		0.09760	0.00010	0.054	18.70	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	868.85380	0.86885		888.29760	0.88830	868.854	18.70	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	0.02000	0.00002		0.03230	0.00003	0.020	22.58	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,168.82000	1.16882		1,188.23230	1.18823	1,168.820	22.58	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.50990	9.50990		9.48820	9.48820		11.85	4,079,747.10	429	3,979.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	247.28870	0.24729		238.34050	0.23834	247.289	11.84	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	227.38870	0.22739		240.14050	0.24014	227.389	11.84	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	242.40210	0.24240		233.61010	0.23361	242.402	11.85	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	232.50210	0.23250		245.41010	0.24541	232.502	11.85	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	237.85920	0.23786		229.21530	0.22922	237.859	11.86	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	237.95920	0.23796		251.01530	0.25102	237.959	11.86	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.58520	9.58520		9.56260	9.56260		12.62	0.00	0	250.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	218.07150	0.21807		211.72020	0.21172	218.072	12.48	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	522.87150	0.52287		539.12020	0.53912	522.872	12.48	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	529.75870	0.52976		546.10340	0.54610	529.759	12.49	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	214.95870	0.21496		208.70340	0.20870	214.959	12.49	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	211.88470	0.21188		205.72460	0.20572	211.885	12.50	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	536.68470	0.53668		553.12460	0.55312	536.685	12.50	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.67090	9.67090		9.64560	9.64560		12.23	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	479.75180	0.47975		466.62450	0.46662	479.752	12.16	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	348.85180	0.34885		361.02450	0.36102	348.852	12.16	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	474.60640	0.47461		461.56510	0.46157	474.606	12.17	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	353.70640	0.35371		365.96510	0.36597	353.706	12.17	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	469.50360	0.46950		456.54480	0.45654	469.504	12.17	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	358.60360	0.35860		370.94480	0.37094	358.604	12.17	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.74420	9.74420		9.71970	9.71970		12.39	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	406.45340	0.40645		418.30460	0.41830	406.453	12.33	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	560.65340	0.56065		548.00460	0.54800	560.653	12.33	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	555.54620	0.55555		542.96860	0.54297	555.546	12.33	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	411.34620	0.41135		423.26860	0.42327	411.346	12.33	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	550.47660	0.55048		537.97010	0.53797	550.477	12.33	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	416.27660	0.41628		428.27010	0.42827	416.277	12.33	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.78640	9.78640		9.77580	9.77580		11.93	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	22.88150	0.02288		33.44870	0.03345	22.882	13.10	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	176.48150	0.17648		197.64870	0.19765	176.482	13.10	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	21.21330	0.02121		31.42510	0.03143	21.213	13.19	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	184.81330	0.18481		205.62510	0.20563	184.813	13.19	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	19.65880	0.01966		29.51090	0.02951	19.659	13.27	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	193.25880	0.19326		213.71090	0.21371	193.259	13.27	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.90710	9.90710		9.89340	9.89340		12.83	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	254.53370	0.25453		242.50810	0.24251	254.534	12.94	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	287.43370	0.28743		289.10810	0.28911	287.434	12.94	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	250.45180	0.25045		238.51770	0.23852	250.452	12.96	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	293.35180	0.29335		295.11770	0.29512	293.352	12.96	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
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	246.42770		0.24643		234.58580	0.23459	246.428	12.99	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	299.32770		0.29933		301.18580	0.30119	299.328	12.99	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			10.02140		10.02140		10.00610	10.00610		14.16	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	497.53480		0.49753		483.78170	0.48378	497.535	14.01	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	316.13480		0.31613		317.68170	0.31768	316.135	14.01	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	320.90710		0.32091		322.51050	0.32251	320.907	14.02	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	492.30710		0.49231		478.61050	0.47861	492.307	14.02	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	487.12040		0.48712		473.47790	0.47348	487.120	14.03	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	325.72040		0.32572		327.37790	0.32738	325.720	14.03	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			83.25990		83.25990		-73.40360	-73.40360			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			783.95300		783.95300		772.20860	772.20860			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			617.55600		617.55600		595.99530	595.99530			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			534.47940		534.47940		411.21440	411.21440			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			0.92630		0.92630		0.76400	0.76400			0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			158.87040		158.87040		-145.35690	-145.35690			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			725.75860		725.75860		717.07300	717.07300			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			793.75990		793.75990		785.37760	785.37760			0.00	0	3,784.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.62240		11.62240		11.52190	11.52190		15.47	0.00	0	385.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	833.20200		0.83320		733.25350	0.73325	833.202	20.51	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	0.80200		0.00080		1.35350	0.00135	0.802	20.51	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	823.26230		0.82326		723.35280	0.72335	823.262	20.46	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	0.86230		0.00086		1.45280	0.00145	0.862	20.46	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	813.32700		0.81333		713.45920	0.71346	813.327	20.41	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	0.92700		0.00093		1.55920	0.00156	0.927	20.41	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.80390		11.80390		11.69860	11.69860		15.08	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	663.71860		0.66372		575.52410	0.57552	663.719	14.30	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	149.81860		0.14982		166.92410	0.16692	149.819	14.30	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	656.96210		0.65696		569.11420	0.56911	656.962	14.31	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	153.06210		0.15306		170.51420	0.17051	153.062	14.31	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	650.24840		0.65025		562.75050	0.56275	650.248	14.33	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	156.34840		0.15635		174.15050	0.17415	156.348	14.33	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			11.97670		11.97670		11.86900	11.86900		15.50	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	718.91870		0.71892		640.39070	0.64039	718.919	14.81	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	332.21870		0.33222		361.39070	0.36139	332.219	14.81	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	713.47710		0.71348		635.27750	0.63528	713.477	14.83	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	336.77710		0.33678		366.27750	0.36628	336.777	14.83	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	708.07310		0.70807		630.19930	0.63020	708.073	14.84	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	341.37310		0.34137		371.19930	0.37120	341.373	14.84	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.72050		1.72050		1.71680	1.71680		16.12	0.00	0	100.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	716.76560		0.07168		680.08360	0.06801	716.766	18.19	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	11.76560		0.00118		12.08360	0.00121	11.766	18.19	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	622.79830		0.06228		586.41950	0.05864	622.798	17.78	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	17.79830		0.00178		18.41950	0.00184	17.798	17.78	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	531.57230		0.05316		495.71130	0.04957	531.572	17.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	26.57230		0.00266		27.71130	0.00277	26.572	17.36	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.74050		1.74050		1.73610	1.73610		14.96	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	810.55930		0.08106		765.53280	0.07655	810.559	14.37	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	305.55930		0.03056		304.53280	0.03045	305.559	14.37	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	751.77430		0.07518		707.81750	0.07078	751.774	14.46	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	346.77430		0.03468		346.81750	0.03468	346.774	14.46	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	696.13130		0.06961		653.36280	0.06534	696.131	14.56	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	391.13130		0.03911		392.36280	0.03924	391.131	14.56	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.75970		1.75970		1.75450	1.75450		15.69	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,116.10040		0.11161		1,078.89530	0.10789	1,116.100	14.39	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	419.10040		0.04191		433.89530	0.04339	419.100	14.39	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	458.60650		0.04586		477.30940	0.04773	458.607	14.43	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,055.60650		0.10556		1,022.30940	0.10223	1,055.606	14.43	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,001.73600		0.10017		968.09030	0.09681	1,001.736	14.55	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	504.73600		0.05047		523.09030	0.05231	504.736	14.55	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			113.14902		113.14902		113.14087	113.14087			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	2,159.02000		2.15902		2,150.87000	2.15087	2,159.020		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	2,149.02000		2.14902		2,140.87000	2.14087	2,149.020		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	2,139.02000		2.13902		2,130.87000	2.13087	2,139.020		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			9.92870		82.27779		9.91983	82.34128			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	2,858.38000		2.85838		2,794.89000	2.79489	2,858.380		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	2,782.85000		2.78285		2,719.36000	2.71936	2,782.850		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	2,707.43000		2.70743		2,643.94000	2.64394	2,707.430		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			10.05586		79.57705		10.04674	79.64101			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	3,749.16000		3.74916		3,685.20000	3.68520	3,749.160		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	3,673.87000		3.67387		3,609.91000	3.60991	3,673.870		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	3,598.68000		3.59868		3,534.72000	3.53472	3,598.680		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			432.33600		432.33600		432.64600	432.64600			0.00	0	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	76,540.00000		7.65400		73,440.00000	7.34400	76,540.000		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	76,640.00000		7.66400		73,540.00000	7.35400	76,640.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	76,740.00000		7.67400		73,640.00000	7.36400	76,740.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			444.03400		444.03400		444.35200	444.35200			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 07/08/2014	GOVI	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	159,560.00000		15.95600	156,380.00000	15.63800	159,560.000	0.00		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	159,660.00000		15.96600	156,480.00000	15.64800	159,660.000	0.00		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Put	159,760.00000		15.97600	156,580.00000	15.65800	159,760.000	0.00		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			199.95900		199.95900	200.62600	200.62600				0.00	0	1,330.00
IGOV	On 08/05/2014	Index Future			202.61200		202.61200	203.28600	203.28600				0.00	0	7.00
ILBI	On 06/02/2014	Index Future			543.48100		543.48100	538.57400	538.57400				0.00	0	190.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139			15.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.22000		94.78000	5.21000	94.79000				0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.26000		94.74000	5.25000	94.75000				0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.36000		94.64000	5.35000	94.65000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.44000		94.56000	5.43000	94.57000				0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.55000		94.45000	5.53000	94.47000				0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			5.69000		94.31000	5.68000	94.32000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.81000		94.19000	5.80000	94.20000				0.00	0	6,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.15000		93.85000	6.14000	93.86000				0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.54000		93.46000	6.56000	93.44000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.87000		93.13000	6.90000	93.10000				0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.20000		92.80000	7.22000	92.78000				0.00	0	2,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.49000		92.51000	7.52000	92.48000				0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.55230		8.55230	8.54790	8.54790			15.22	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	415.21320		0.41521	410.66600	0.41067	415.213	18.16		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	2.91320		0.00291	2.76600	0.00277	2.913	18.16		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	405.50110		0.40550	400.93830	0.40094	405.501	18.09		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	3.20110		0.00320	3.03830	0.00304	3.201	18.09		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	395.81530		0.39582	391.23590	0.39124	395.815	18.02		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	3.51530		0.00352	3.33590	0.00334	3.515	18.02		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.63540		8.63540	8.62740	8.62740			10.39	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	531.79020		0.53179	524.07070	0.52407	531.790	10.71		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	36.39020		0.03639	36.67070	0.03667	36.390	10.71		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	523.14140		0.52314	515.42370	0.51542	523.141	10.69		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	37.74140		0.03774	38.02370	0.03802	37.741	10.69		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	514.68960		0.51469	506.97590	0.50698	514.690	10.68		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	39.28960		0.03929	39.57590	0.03958	39.290	10.68		0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			8.69570		8.69570	8.68670	8.68670			12.25	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	445.01130		0.44501	437.91600	0.43792	445.011	12.17		0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	189.31130		0.18931	191.21600	0.19122	189.311	12.17		0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	193.24550		0.19325	195.18470	0.19518	193.245	12.17		0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	438.94550		0.43895	431.88470	0.43188	438.946	12.17		0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	432.92970		0.43293	425.90850	0.42591	432.930	12.18		0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	197.22970		0.19723	199.20850	0.19921	197.230	12.18		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO € / \$	On 13/12/2013		Foreign Exchange Future	1.36420	1.36420		1.35440	1.35440			0.00	0	5.00
QUANTO € / \$	On 17/03/2014		Foreign Exchange Future	1.36420	1.36420		1.35450	1.35450			0.00	0	147.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.36430	1.36430		1.35470	1.35470			0.00	0	0.00
R / ¥EN	On 13/12/2013		Foreign Exchange Future	9.75850	9.75850	0.10247	9.82040	9.82040		14.07	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Call	1,244.53420	0.12445	0.10247	1,734.77560	0.17348	1,244.534	14.96	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Put	559.53420	0.05595	0.10247	430.77560	0.04308	559.534	14.96	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Call	1,178.92270	0.11789	0.10247	1,660.89740	0.16609	1,178.923	14.88	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Put	593.92270	0.05939	0.10247	456.89740	0.04569	593.923	14.88	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Call	1,115.00500	0.11150	0.10247	1,588.34710	0.15883	1,115.005	14.80	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Put	630.00500	0.06300	0.10247	484.34710	0.04843	630.005	14.80	0.00	0	0.00
R / ¥EN	On 17/03/2014		Foreign Exchange Future	9.75220	9.75220	0.10247	9.81400	9.81400		15.09	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.04	Call	1,851.99170	0.18520	0.10247	2,136.52710	0.21365	1,851.992	14.76	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.04	Put	4,729.99170	0.47300	0.10247	4,396.52710	0.43965	4,729.992	14.76	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.05	Call	1,816.01160	0.18160	0.10247	2,097.36560	0.20974	1,816.012	14.75	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.05	Put	4,794.01160	0.47940	0.10247	4,457.36560	0.44574	4,794.012	14.75	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.06	Call	1,780.51630	0.17805	0.10247	2,058.69180	0.20587	1,780.516	14.74	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.06	Put	4,858.51630	0.48585	0.10247	4,518.69180	0.45187	4,858.516	14.74	0.00	0	0.00
R023	On 06/02/2014		Bond Future	8.25055	100.35695		8.22604	100.50811			3,412,136.30	34	11,257.00
R023	On 06/02/2014	7.84	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R023	On 06/02/2014	7.84	Put	2,572.26000	2.57226		2,421.10000	2.42110	2,572.260	0.00	0.00	0	0.00
R023	On 06/02/2014	7.85	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R023	On 06/02/2014	7.85	Put	2,508.58000	2.50858		2,357.42000	2.35742	2,508.580	0.00	0.00	0	0.00
R023	On 06/02/2014	7.86	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R023	On 06/02/2014	7.86	Put	2,444.94000	2.44494		2,293.78000	2.29378	2,444.940	0.00	0.00	0	0.00
R023	On 08/05/2014		Bond Future	8.36547	97.75935		8.34003	97.91199			0.00	0	0.00
R023	On 08/05/2014	7.59	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R023	On 08/05/2014	7.59	Put	4,795.30000	4.79530		4,642.66000	4.64266	4,795.300	0.00	0.00	0	0.00
R023	On 08/05/2014	7.60	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R023	On 08/05/2014	7.60	Put	4,731.55000	4.73155		4,578.91000	4.57891	4,731.550	0.00	0.00	0	0.00
R023	On 08/05/2014	7.61	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R023	On 08/05/2014	7.61	Put	4,667.85000	4.66785		4,515.21000	4.51521	4,667.850	0.00	0.00	0	0.00
R157	On 06/02/2014		Bond Future	6.46524	116.00066		6.43335	116.05151		2.25	6,148,034.98	53	32,002.00
R157	On 06/02/2014	5.64	Call	54.39000	0.05439		61.73000	0.06173	54.390	2.20	0.00	0	0.00
R157	On 06/02/2014	5.64	Put	1,380.48000	1.38048		1,336.97000	1.33697	1,380.480	2.20	0.00	0	0.00
R157	On 06/02/2014	5.65	Call	56.22000	0.05622		63.74000	0.06374	56.220	2.20	0.00	0	0.00
R157	On 06/02/2014	5.65	Put	1,366.11000	1.36611		1,322.78000	1.32278	1,366.110	2.20	0.00	0	0.00
R157	On 06/02/2014	5.66	Call	58.09000	0.05809		65.80000	0.06580	58.090	2.20	0.00	0	0.00
R157	On 06/02/2014	5.66	Put	1,351.79000	1.35179		1,308.65000	1.30865	1,351.790	2.20	0.00	0	0.00
R157	On 08/05/2014		Bond Future	6.69931	110.71750		6.66131	110.76846			0.00	0	0.00
R157	On 08/05/2014	5.19	Call	65.37000	0.06537		71.09000	0.07109	65.370	2.19	0.00	0	0.00
R157	On 08/05/2014	5.19	Put	2,115.43000	2.11543		2,070.19000	2.07019	2,115.430	2.12	0.00	0	0.00
R157	On 08/05/2014	5.20	Call	66.63000	0.06663		72.43000	0.07243	66.630	2.12	0.00	0	0.00
R157	On 08/05/2014	5.20	Put	2,102.93000	2.10293		2,057.77000	2.05777	2,102.930	2.12	0.00	0	0.00
R157	On 08/05/2014	5.21	Call	67.90000	0.06790		73.79000	0.07379	67.900	2.12	0.00	0	0.00
R157	On 08/05/2014	5.21	Put	2,090.44000	2.09044		2,045.37000	2.04537	2,090.440	2.12	0.00	0	0.00
R157	On 07/08/2014		Bond Future	6.97157	112.23940		6.92398	112.29123		1.89	0.00	0	0.00
R157	On 07/08/2014	6.74	Call	574.79000	0.57479		599.58000	0.59958	574.790	1.89	0.00	0	0.00
R157	On 07/08/2014	6.74	Put	827.33000	0.82733		800.29000	0.80029	827.330	1.89	0.00	0	0.00
R157	On 07/08/2014	6.75	Put	821.58000	0.82158		794.68000	0.79468	821.580	1.89	0.00	0	0.00
R157	On 07/08/2014	6.75	Call	579.96000	0.57996		604.89000	0.60489	579.960	1.89	0.00	0	0.00
R157	On 07/08/2014	6.76	Call	584.80000	0.58480		609.85000	0.60985	584.800	1.89	0.00	0	0.00
R157	On 07/08/2014	6.76	Put	815.50000	0.81550		788.72000	0.78872	815.500	1.89	0.00	0	0.00
R157	On 06/11/2014		Bond Future	7.41104	106.98537		7.34824	107.03799		1.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 06/11/2014	Bond Future	6.19	Call	281.02000	0.28102		296.55000	0.29655	281.020	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,311.64000	1.31164		1,274.55000	1.27455	1,311.640	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	283.31000	0.28331		298.94000	0.29894	283.310	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,305.42000	1.30542		1,268.43000	1.26843	1,305.420	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	285.62000	0.28562		301.33000	0.30133	285.620	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,299.23000	1.29923		1,262.32000	1.26232	1,299.230	1.64	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			8.52843	116.69567		8.51932	116.77343		13.80	16,337,393.80	140	60,385.00
R186	On 06/02/2014	Bond Future	7.74	Call	521.42000	0.52142		546.27000	0.54627	521.420	13.52	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	7,532.52000	7.53252		7,479.61000	7.47961	7,532.520	13.52	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	535.27000	0.53527		560.55000	0.56055	535.270	13.52	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	7,453.77000	7.45377		7,401.29000	7.40129	7,453.770	13.52	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	549.28000	0.54928		575.00000	0.57500	549.280	13.52	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	7,375.27000	7.37527		7,323.23000	7.32323	7,375.270	13.52	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	3,709.95000	3.70995		3,778.66000	3.77866	3,709.950	13.93	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,841.21000	1.84121		1,832.16000	1.83216	1,841.210	13.93	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.63925	118.22931		8.62987	118.30749		14.13	11,822,931.00	100	740.00
R186	On 08/05/2014	Bond Future	7.09	Call	565.98000	0.56598		581.65000	0.58165	565.980	13.78	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	14,560.18000	14.56018		14,497.67000	14.49767	14,560.180	13.78	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	575.60000	0.57560		591.47000	0.59147	575.600	13.78	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	14,472.06000	14.47206		14,409.75000	14.40975	14,472.060	13.78	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	585.35000	0.58535		601.41000	0.60141	585.350	13.78	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	14,384.18000	14.38418		14,322.06000	14.32206	14,384.180	13.78	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,080.03000	1.08003		1,104.64000	1.10464	1,080.030	13.78	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	11,149.41000	11.14941		11,095.84000	11.09584	11,149.410	13.78	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	2,903.96000	2.90396		2,948.76000	2.94876	2,903.960	14.04	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	6,212.26000	6.21226		6,178.88000	6.17888	6,212.260	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	3,789.63000	3.78963		3,840.95000	3.84095	3,789.630	14.13	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	4,958.00000	4.95800		4,931.14000	4.93114	4,958.000	14.13	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	9.00	Call	5,979.59000	5.97959		0.00000	0.00000	5,979.590	14.37	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	3,028.96000	3.02896		0.00000	0.00000	3,028.960	14.37	2,423,168.00	800	400.00
R186	On 08/05/2014	Bond Future	9.25	Call	7,249.06000	7.24906		7,315.88000	7.31588	7,249.060	14.49	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	2,316.31000	2.31631		2,304.95000	2.30495	2,316.310	14.49	0.00	0	8,000.00
R186	On 07/08/2014	Bond Future			8.74575	114.56291		8.73599	114.64239		13.69	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	7,264.13000	7.26413		7,227.04000	7.22704	7,264.130	13.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	3,468.11000	3.46811		3,510.50000	3.51050	3,468.110	13.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	3,500.62000	3.50062		3,543.23000	3.54323	3,500.620	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	7,211.46000	7.21146		7,174.59000	7.17459	7,211.460	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	3,533.31000	3.53331		3,576.15000	3.57615	3,533.310	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	7,159.05000	7.15905		7,122.41000	7.12241	7,159.050	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	5,856.08000	5.85608		5,911.52000	5.91152	5,856.080	13.77	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	4,450.18000	4.45018		4,426.14000	4.42614	4,450.180	13.77	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.85560	116.14936		8.84546	116.23000		13.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	3,405.26000	3.40526		3,443.12000	3.44312	3,405.260	12.93	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	9,300.20000	9.30020		9,257.42000	9.25742	9,300.200	12.93	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	3,434.53000	3.43453		3,472.59000	3.47259	3,434.530	12.93	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	9,244.16000	9.24416		9,201.58000	9.20158	9,244.160	12.93	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	3,463.53000	3.46353		3,501.78000	3.50178	3,463.530	12.94	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	9,187.94000	9.18794		9,145.55000	9.14555	9,187.940	12.94	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	7,176.79000	7.17679		7,233.16000	7.23316	7,176.790	13.34	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	4,716.17000	4.71617		4,691.90000	4.69190	4,716.170	13.34	0.00	0	2,010.00

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 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/02/2014	Bond Future			275.77581		275.77581		276.31934	276.31934			0.00	0	2,049.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	4,214.19000		4.21419		3,670.66000	3.67066	4,214.190		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	4,224.19000		4.22419		3,680.66000	3.68066	4,224.190		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	4,234.19000		4.23419		3,690.66000	3.69066	4,234.190		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			4.81194		104.50786		4.71929	104.58701		1.13	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	435.82000		0.43582		499.13000	0.49913	435.820		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	71.40000		0.07140		55.56000	0.05556	71.400		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	442.44000		0.44244		506.10000	0.50610	442.440		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	69.53000		0.06953		54.04000	0.05404	69.530		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	448.97000		0.44897		512.99000	0.51299	448.970		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	67.57000		0.06757		52.44000	0.05244	67.570		0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.60797		105.88129		4.47683	105.96096		0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	297.12000		0.29712		343.77000	0.34377	297.120		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	217.02000		0.21702		184.00000	0.18400	217.020		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	300.46000		0.30046		347.40000	0.34740	300.460		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	214.30000		0.21430		181.57000	0.18157	214.300		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	303.81000		0.30381		351.05000	0.35105	303.810		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	211.59000		0.21159		179.16000	0.17916	211.590		0.00	0	0.00
R201	On 07/08/2014	Bond Future			3.91958		102.92707		3.69759	103.00801		0.60	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	546.48000		0.54648		615.12000	0.61512	546.480		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	49.67000		0.04967		37.37000	0.03737	49.670		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	49.04000		0.04904		36.87000	0.03687	49.040		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	549.46000		0.54946		618.23000	0.61823	549.460		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	552.44000		0.55244		621.33000	0.62133	552.440		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	48.42000		0.04842		36.37000	0.03637	48.420		0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/02/2014	Bond Future			209.18122		209.18122		210.11012	210.11012			0.00	0	44,679.00
R202	On 06/02/2014	Bond Future	208.99	Call	191.22000		0.19122		1,120.12000	1.12012	191.220		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	181.22000		0.18122		1,110.12000	1.11012	181.220		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	171.22000		0.17122		1,100.12000	1.10012	171.220		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			7.25346		106.48454		7.25506	106.47947		4.74	3,513,989.82	33	8,545.00
R203	On 06/02/2014	Bond Future	5.95	Call	15.98000		0.01598		16.70000	0.01670	15.980		0.00	0	16.00

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	Put	4,252.67000		4.25267	4,258.46000	4.25846		4,252.670	4.61	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	34.48000		0.03448	35.72000	0.03572		34.480	4.61	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,640.47000		3.64047	3,646.78000	3.64678		3,640.470	4.61	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	35.83000		0.03583	37.10000	0.03710		35.830	4.61	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,608.75000		3.60875	3,615.09000	3.61509		3,608.750	4.61	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	37.23000		0.03723	38.53000	0.03853		37.230	4.61	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,577.09000		3.57709	3,583.46000	3.58346		3,577.090	4.61	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	333.81000		0.33381	337.85000	0.33785		333.810	4.69	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,655.08000		1.65508	1,664.19000	1.66419		1,655.080	4.69	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.41951		103.72373	7.42142	103.71808			4.86	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	81.92000		0.08192	82.81000	0.08281		81.920	4.73	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	5,198.70000		5.19870	5,205.24000	5.20524		5,198.700	4.73	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	83.72000		0.08372	84.62000	0.08462		83.720	4.73	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	5,169.12000		5.16912	5,175.67000	5.17567		5,169.120	4.73	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	85.55000		0.08555	86.47000	0.08647		85.550	4.73	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	5,139.57000		5.13957	5,146.14000	5.14614		5,139.570	4.73	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	617.07000		0.61707	619.03000	0.61903		617.070	4.81	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	2,347.99000		2.34799	2,355.60000	2.35560		2,347.990	4.81	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,284.41000		1.28441	1,285.84000	1.28584		1,284.410	4.88	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,342.10000		1.34210	1,349.18000	1.34918		1,342.100	4.88	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.58680		105.14914	7.58883	105.14357			4.50	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	715.10000		0.71510	716.13000	0.71613		715.100	4.42	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,789.13000		2.78913	2,795.73000	2.79573		2,789.130	4.42	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,169.18000		1.16918	1,169.90000	1.16990		1,169.180	4.48	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,987.26000		1.98726	1,993.55000	1.99355		1,987.260	4.48	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,180.89000		1.18089	1,181.59000	1.18159		1,180.890	4.48	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,971.27000		1.97127	1,977.54000	1.97754		1,971.270	4.48	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,192.66000		1.19266	1,193.36000	1.19336		1,192.660	4.48	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,955.36000		1.95536	1,961.63000	1.96163		1,955.360	4.48	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.78629		102.44443	7.78850	102.43885			4.38	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	746.93000		0.74693	747.44000	0.74744		746.930	4.26	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Put	3,173.76000		3.17376	3,179.85000	3.17985		3,173.760	4.26	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	754.49000		0.75449	755.00000	0.75500		754.490	4.26	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	3,155.30000		3.15530	3,161.39000	3.16139		3,155.300	4.26	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	762.10000		0.76210	762.61000	0.76261		762.100	4.26	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	3,136.89000		3.13689	3,142.98000	3.14298		3,136.890	4.26	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.35685		92.21617	9.35795	92.20653			0.00	0.00	0	1,652.00
R2037	On 06/02/2014	Bond Future	9.37	Call	115.16000		0.11516	105.52000	0.10552		115.160	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	202.59000		0.20259	192.95000	0.19295		202.590	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	289.88000		0.28988	280.24000	0.28024		289.880	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			9.46438		93.42802	9.46558	93.41770			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	817.68000		0.81768	828.00000	0.82800		817.680	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	730.48000		0.73048	740.80000	0.74080		730.480	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	643.42000		0.64342	653.74000	0.65374		643.420	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.57059		90.45419	9.57181	90.44390			0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00

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	Put	4,663.26000	4.66326	4,673.55000	4.67355	4,663.260		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	4,571.82000	4.57182	4,582.11000	4.58211	4,571.820		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	4,480.52000	4.48052	4,490.81000	4.49081	4,480.520		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.51233	103.08225	7.50850	103.09779		6.92	1,958,562.75	19	28,298.00
R204	On 06/02/2014	Bond Future	6.39	Call	69.92000	0.06992	73.48000	0.07348	69.920	6.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,750.65000	4.75065	4,738.67000	4.73867	4,750.650	6.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	72.28000	0.07228	75.93000	0.07593	72.280	6.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,710.16000	4.71016	4,698.27000	4.69827	4,710.160	6.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	74.71000	0.07471	78.44000	0.07844	74.710	6.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,669.76000	4.66976	4,657.95000	4.65795	4,669.760	6.72	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.65804	104.43695	7.65409	104.45218		6.69	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	158.60000	0.15860	161.99000	0.16199	158.600	6.51	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,635.52000	6.63552	6,623.68000	6.62368	6,635.520	6.51	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	161.72000	0.16172	165.15000	0.16515	161.720	6.51	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,597.09000	6.59709	6,585.29000	6.58529	6,597.090	6.51	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	164.88000	0.16488	168.36000	0.16836	164.880	6.51	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,558.71000	6.55871	6,546.96000	6.54696	6,558.710	6.51	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.80202	101.84079	7.79775	101.85639		6.77	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,643.21000	1.64321	1,654.19000	1.65419	1,643.210	6.71	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,976.40000	2.97640	2,971.78000	2.97178	2,976.400	6.71	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,658.60000	1.65860	1,669.62000	1.66962	1,658.600	6.71	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,954.68000	2.95468	2,950.10000	2.95010	2,954.680	6.71	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	1,674.08000	1.67408	1,685.15000	1.68515	1,674.080	6.71	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,933.06000	2.93306	2,928.53000	2.92853	2,933.060	6.71	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,216.43000	2.21643	2,228.92000	2.22892	2,216.430	6.78	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	2,296.91000	2.29691	2,293.80000	2.29380	2,296.910	6.78	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.95979	103.25092	7.95519	103.26680		6.64	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,252.99000	1.25299	1,261.35000	1.26135	1,252.990	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	4,670.17000	4.67017	4,662.65000	4.66265	4,670.170	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,264.16000	1.26416	1,272.56000	1.27256	1,264.160	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	4,645.39000	4.64539	4,637.91000	4.63791	4,645.390	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,275.40000	1.27540	1,283.84000	1.28384	1,275.400	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	4,620.68000	4.62068	4,613.24000	4.61324	4,620.680	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	2,697.76000	2.69776	2,709.95000	2.70995	2,697.760	6.70	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,593.55000	2.59355	2,589.86000	2.58986	2,593.550	6.70	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
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			7.78776	98.01788	7.77350	98.08356		8.74	14,408,628.36	147	20,119.00
R207	On 06/02/2014	Bond Future	6.64	Call	95.94000	0.09594	103.83000	0.10383	95.940	8.50	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,559.79000	5.55979	5,502.00000	5.50200	5,559.790	8.50	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	98.94000	0.09894	107.02000	0.10702	98.940	8.50	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,513.59000	5.51359	5,455.99000	5.45599	5,513.590	8.50	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	102.01000	0.10201	110.28000	0.11028	102.010	8.50	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,467.50000	5.46750	5,410.09000	5.41009	5,467.500	8.50	0.00	0	0.00

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 08/05/2014	Bond Future			7.92590		99.30600		7.91095	99.37206		8.44	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	176.76000		0.17676		184.34000	0.18434	176.760	8.22	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	8,228.89000		8.22889	8,170.41000	8.17041	8,228.890	8.22	8.22	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	180.13000		0.18013		187.82000	0.18782	180.130	8.22	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	8,183.60000		8.18360	8,125.23000	8.12523	8,183.600	8.22	8.22	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	183.54000		0.18354		191.34000	0.19134	183.540	8.22	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	8,138.37000		8.13837	8,080.11000	8.08011	8,138.370	8.22	8.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future			8.06216		97.03027		8.04631	97.09738		8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	1,951.43000		1.95143		1,985.03000	1.98503	1,951.430	8.36	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	3,542.24000		3.54224	3,508.73000	3.50873	3,542.240	8.36	8.36	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	1,969.07000		1.96907		2,002.84000	2.00284	1,969.070	8.36	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	3,516.72000		3.51672	3,483.38000	3.48338	3,516.720	8.36	8.36	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	1,986.80000		1.98680		2,020.75000	2.02075	1,986.800	8.36	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	3,491.31000		3.49131	3,458.15000	3.45815	3,491.310	8.36	8.36	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.20273		98.37387		8.18593	98.44196		8.38	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,673.00000		1.67300		1,700.44000	1.70044	1,673.000	8.20	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	5,246.73000		5.24673	5,206.08000	5.20608	5,246.730	8.20	8.20	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,686.90000		1.68690		1,714.49000	1.71449	1,686.900	8.20	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	5,218.29000		5.21829	5,177.79000	5.17779	5,218.290	8.20	8.20	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	1,700.88000		1.70088		1,728.61000	1.72861	1,700.880	8.20	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	5,189.95000		5.18995	5,149.59000	5.14959	5,189.950	8.20	8.20	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000		8.20	0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000		8.20	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000		8.20	0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.97730		95.89380		7.95273	96.02022		9.70	4,315,221.00	45	10,982.00
R208	On 06/02/2014	Bond Future	6.74	Call	69.29000		0.06929		78.28000	0.07828	69.290	9.42	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	6,705.38000		6.70538	6,587.95000	6.58795	6,705.380	9.42	9.42	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	71.66000		0.07166		80.91000	0.08091	71.660	9.42	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	6,651.84000		6.65184	6,534.67000	6.53467	6,651.840	9.42	9.42	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	74.11000		0.07411		83.60000	0.08360	74.110	9.42	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	6,598.42000		6.59842	6,481.49000	6.48149	6,598.420	9.42	9.42	0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.10121		93.75799		8.07554	93.88570		9.85	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	156.70000		0.15670		167.40000	0.16740	156.700	9.59	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	9,720.36000		9.72036	9,603.35000	9.60335	9,720.360	9.59	9.59	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	159.86000		0.15986		170.73000	0.17073	159.860	9.59	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	9,667.51000		9.66751	9,550.67000	9.55067	9,667.510	9.59	9.59	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	163.07000		0.16307		174.11000	0.17411	163.070	9.59	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	9,614.73000		9.61473	9,498.06000	9.49806	9,614.730	9.59	9.59	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.22170		95.04653		8.19476	95.17607		9.29	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	4,049.54000		4.04954	3,977.88000	3.97788	4,049.540	9.16	9.16	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	1,946.67000		1.94667		2,004.55000	2.00455	1,946.670	9.16	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	1,965.95000		1.96595		2,024.19000	2.02419	1,965.950	9.16	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	4,019.45000		4.01945	3,948.15000	3.94815	4,019.450	9.16	9.16	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	1,985.35000		1.98535		2,043.95000	2.04395	1,985.350	9.17	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,989.52000		3.98952	3,918.58000	3.91858	3,989.520	9.17	9.17	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	3,026.13000		3.02613		3,101.19000	3.10119	3,026.130	9.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,746.55000		2.74655	2,692.07000	2.69207	2,746.550	9.30	9.30	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.35106		92.96603		8.32275	93.09740		9.37	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,603.20000		1.60320		1,649.62000	1.64962	1,603.200	9.16	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	5,948.25000		5.94825	5,863.30000	5.86330	5,948.250	9.16	9.16	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,618.26000		1.61826		1,664.96000	1.66496	1,618.260	9.17	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	5,914.28000		5.91428	5,829.61000	5.82961	5,914.280	9.17	9.17	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,633.40000		1.63340		1,680.40000	1.68040	1,633.400	9.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 06/11/2014	Bond Future	7.46	Put	5,880.41000		5.88041		5,796.04000	5.79604	5,880.410	9.17	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	3,707.56000		3.70756		3,785.25000	3.78525	3,707.560	9.46	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	3,020.17000		3.02017		2,966.49000	2.96649	3,020.170	9.46	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/02/2014	Bond Future			9.25204		74.22354		9.24286	74.29009		19.91	2,004,035.58	27	23,292.00
R209	On 06/02/2014	Bond Future	8.54	Call	658.06000		0.65806		685.25000	0.68525	658.060	19.56	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	6,120.48000		6.12048		6,081.12000	6.08112	6,120.480	19.56	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	673.26000		0.67326		700.83000	0.70083	673.260	19.57	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	6,054.55000		6.05455		6,015.57000	6.01557	6,054.550	19.57	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	688.71000		0.68871		716.67000	0.71667	688.710	19.57	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,989.01000		5.98901		5,950.42000	5.95042	5,989.010	19.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.35009		72.05450		9.34067	72.12163		20.41	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	558.90000		0.55890		573.85000	0.57385	558.900	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	12,716.46000		12.71646		12,664.28000	12.66428	12,716.460	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	568.22000		0.56822		583.35000	0.58335	568.220	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	12,635.12000		12.63512		12,583.12000	12.58312	12,635.120	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	577.67000		0.57767		592.97000	0.59297	577.670	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	12,554.05000		12.55405		12,502.22000	12.50222	12,554.050	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Call	5,330.40000		5.33040		5,385.18000	5.38518	5,330.400	20.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	2,569.92000		2.56992		2,557.57000	2.55757	2,569.920	20.72	18,883,772.16	7,348	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Call	5,740.96000		5.74096		5,797.19000	5.79719	5,740.960	20.78	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	2,316.64000		2.31664		2,305.74000	2.30574	2,316.640	20.78	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.44439		73.04483		9.43467	73.11298		19.95	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	6,399.66000		6.39966		6,370.76000	6.37076	6,399.660	19.72	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,475.22000		3.47522		3,514.47000	3.51447	3,475.220	19.72	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,504.31000		3.50431		3,543.73000	3.54373	3,504.310	19.72	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	6,354.17000		6.35417		6,325.44000	6.32544	6,354.170	19.72	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,533.52000		3.53352		3,573.13000	3.57313	3,533.520	19.73	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	6,308.92000		6.30892		6,280.38000	6.28038	6,308.920	19.73	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.54158		70.91136		9.53156	70.98046		20.11	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	3,771.35000		3.77135		3,808.63000	3.80863	3,771.350	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	7,738.95000		7.73895		7,707.13000	7.70713	7,738.950	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,799.13000		3.79913		3,836.57000	3.83657	3,799.130	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	7,691.73000		7.69173		7,660.07000	7.66007	7,691.730	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	3,827.01000		3.82701		3,864.61000	3.86461	3,827.010	19.87	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	7,644.72000		7.64472		7,613.22000	7.61322	7,644.720	19.87	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/02/2014	Bond Future			160.10913		160.10913		161.25128	161.25128			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

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	161.49	Put	1,380.87000		1.38087		238.72000	0.23872	1,380.870		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	1,390.87000		1.39087		248.72000	0.24872	1,390.870		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	1,400.87000		1.40087		258.72000	0.25872	1,400.870		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			129.03531		129.03531		129.03357	129.03357			0.00	0	2,022.00
R211	On 06/02/2014	Bond Future	128.99	Call	45.31000		0.04531		43.57000	0.04357	45.310		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	35.31000		0.03531		33.57000	0.03357	35.310		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	25.31000		0.02531		23.57000	0.02357	25.310		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/02/2014	Bond Future			130.92802		130.92802		131.54960	131.54960			0.00	0	21,791.00
R212	On 06/02/2014	Bond Future	132.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	132.99	Put	2,061.98000		2.06198		1,440.40000	1.44040	2,061.980		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Put	2,071.98000		2.07198		1,450.40000	1.45040	2,071.980		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Put	2,081.98000		2.08198		1,460.40000	1.46040	2,081.980		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			9.09288		85.20285		9.06843	85.38486		17.82	3,152,505.45	37	21,114.00
R213	On 06/02/2014	Bond Future	8.29	Call	554.22000		0.55422		599.22000	0.59922	554.220		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	6,852.12000		6.85212		6,715.11000	6.71511	6,852.120		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	567.48000		0.56748		613.23000	0.61323	567.480		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	6,782.70000		6.78270		6,646.44000	6.64644	6,782.700		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	580.98000		0.58098		627.49000	0.62749	580.980		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	6,713.63000		6.71363		6,578.13000	6.57813	6,713.630		0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.19560		82.78509		9.17043	82.96911		18.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	576.47000		0.57647		606.59000	0.60659	576.470		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	13,183.55000		13.18355		13,029.65000	13.02965	13,183.550		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	585.76000		0.58576		616.25000	0.61625	585.760		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	13,103.14000		13.10314		12,949.61000	12.94961	13,103.140		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	595.16000		0.59516		626.02000	0.62602	595.160		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	13,022.96000		13.02296		12,869.80000	12.86980	13,022.960		0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.29585		83.92276		9.26986	84.10941		17.99	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	3,477.66000		3.47766		3,566.84000	3.56684	3,477.660		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	6,844.33000		6.84433		6,746.86000	6.74686	6,844.330		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	3,506.65000		3.50665		3,596.28000	3.59628	3,506.650		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	6,797.31000		6.79731		6,700.29000	6.70029	6,797.310		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	3,535.77000		3.53577		3,625.86000	3.62586	3,535.770		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	6,750.51000		6.75051		6,653.95000	6.65395	6,750.510		0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.40091		81.54658		9.37407	81.73586		18.02	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	3,888.44000		3.88844		3,976.71000	3.97671	3,888.440		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	7,982.85000		7.98285		7,881.84000	7.88184	7,982.850		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	3,916.58000		3.91658		4,005.25000	4.00525	3,916.580		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	7,935.38000		7.93538		7,834.77000	7.83477	7,935.380		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	3,944.84000		3.94484		4,033.91000	4.03391	3,944.840		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	7,888.12000		7.88812		7,787.91000	7.78791	7,888.120		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

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			9.37364		74.85505		9.36958	74.88528		21.24	1,272,535.85	17	5,115.00
R214	On 06/02/2014	Bond Future	8.99	Call	1,448.09000		1.44809	1,477.75000	1.47775	1,448.090	1,448.090	21.11	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	4,401.61000		4.40161	4,401.04000	4.40104	4,401.610	4,401.610	21.11	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	1,473.80000		1.47380	1,503.67000	1.50367	1,473.800	1,473.800	21.11	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	4,347.76000		4.34776	4,347.40000	4.34740	4,347.760	4,347.760	21.11	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	1,499.79000		1.49979	1,529.89000	1.52989	1,499.790	1,499.790	21.12	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	4,294.34000		4.29434	4,294.21000	4.29421	4,294.340	4,294.340	21.12	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.47003		72.55401		9.46590	72.58423		21.85	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	2,583.01000		2.58301	2,607.47000	2.60747	2,583.010	2,583.010	21.61	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	6,245.46000		6.24546	6,239.70000	6.23970	6,245.460	6,245.460	21.61	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	2,610.80000		2.61080	2,635.38000	2.63538	2,610.800	2,610.800	21.61	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	6,193.77000		6.19377	6,188.13000	6.18813	6,193.770	6,193.770	21.61	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,638.76000		2.63876	2,663.45000	2.66345	2,638.760	2,638.760	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	6,142.38000		6.14238	6,136.85000	6.13685	6,142.380	6,142.380	21.62	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.43562		97.00396		9.42648	97.09092			2,328,095.04	24	10,404.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	3,392.77000		3.39277	3,305.81000	3.30581	3,392.770	3,392.770		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	3,291.50000		3.29150	3,204.54000	3.20454	3,291.500	3,291.500		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	3,190.42000		3.19042	3,103.46000	3.10346	3,190.420	3,190.420		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.53487		93.85685		9.52547	93.94460			0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000		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	4,833.06000		4.83306	4,745.31000	4.74531	4,833.060	4,833.060		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000		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	4,730.93000		4.73093	4,643.18000	4.64318	4,730.930	4,730.930		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000		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	4,628.99000		4.62899	4,541.24000	4.54124	4,628.990	4,628.990		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			20,622.18000		20,622.18000		20,516.33000	20,516.33000			0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			20,908.80000		20,908.80000		20,795.96000	20,795.96000			0.00	0	0.00

Total for Derivatives : **2,602,321,124.50** **296,281** **2 489 860.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	101.08549			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.85000		104.65945		6.85000	104.63998			0.00	0	76,400,000.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	101.37936			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.60500		104.77470		8.60500	104.75033			0.00	0	3,843,600,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	100.25297			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	100.35751			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.47000		95.86897		9.47000	95.84447			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB06	On 27/03/2015	Spot Bond		7.15000	102.79454		7.15000	102.77459			447,590,000,000.00	62,600,000	467,400,000.00
AB07	On 07/03/2014	Spot Bond		5.31500	103.09394		5.31500	103.07912			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.69154			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.74500	105.46242		8.74500	105.43749			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond		0.84000	135.78430		0.84000	135.76019			0.00	0	220,000,000.00
ABCP13	On 07/12/2023	Spot Bond		2.37000	127.74693		2.37000	259.81860			47,400,000,000.00	20,000,000	10,000,000.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.26565			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.06429			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.39760			0.00	10,020,000,000	2,510,000,000.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.86196			0.00	300,000,000	300,000,000.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	99.85555			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	99.85116			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.70393			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.61000	107.30477		7.61000	107.28263			0.00	0	420,300,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.58862			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		6.56500	104.12578		6.56500	104.10721			0.00	0	115,600,000.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	102.14766			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.47185			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.23565			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.19508			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.30126			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.46801			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.66770			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.64445			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.87958			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLC09	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.31749			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.80028			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.29000		130.32299		5.29000	130.28437			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.07000		125.85865		3.07000	125.82864			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.79000		117.12934		2.79000	117.10235			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.44000		100.90641		4.44000	100.87878		8,880,000,000,000.00	2,000,000,000	1,000,000,000.00	
ABLI06	On 19/07/2020	Spot Bond	5.86500		102.65170		5.86500	103.28251			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.14500		115.86326		11.14500	115.82912			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.75106			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.75276			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.84948			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.94302			0.00	200,000,000	100,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.09000		112.36983		4.09000	112.34006			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		44.41687		100.00000	44.30810			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.11000		163.41340		2.11000	163.37874			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		153.97781		2.76000	153.94249			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.14000		167.53406		2.14000	167.49846			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.16000		167.10592		2.16000	167.07027			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.14125		72.33993		8.14125	72.31112			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.14125		72.33993		8.14125	72.31112			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	90.04000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.46771			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	91.14000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	89.94000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	90.44000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	86.42000			0.00	0	0.00
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	101.08479			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.98261			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	85.37000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.10500		106.71060		6.10500	106.69307			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	86.37000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	90.78000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	87.29000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.25941			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.14000		113.53762		7.14000	113.51562			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.02933			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	81.85000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	83.97000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.73000		93.74395		2.73000	101.12238			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.75000		98.74091		2.75000	146.32973			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.76000		110.57562		2.76000	190.43012			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	83.09000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.75500		89.41906		9.75500	90.10236			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	91.68000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	103.70000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	107.05473			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	88.61000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	90.92000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.90500	107.60447		9.90500	109.20096			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		9.85000	109.61875		9.85000	109.61218			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		9.04500	89.22176		9.04500	89.20008			0.00	0	500,000,000.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.86000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	108.44000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		9.94500	108.74007		9.94500	108.90335			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	91.03000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.44500	107.32142		8.44500	107.29690			268,551,000,000.00	31,800,000	78,200,000.00
ABS5	On 01/05/2015	Spot Bond		6.80000	102.84349		6.80000	102.82449			3,944,000,000,000.00	580,000,000	1,115,300,000.00
ABS6	On 01/06/2020	Spot Bond		9.02000	96.24217		9.02000	96.21885			211,068,000,000.00	23,400,000	56,600,000.00
ABS7	On 11/09/2026	Spot Bond		10.10500	92.92045		10.10500	92.89515			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.50000	105.98725		7.50000	105.96570			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.54000	127.84758		1.54000	127.82247			2,664,200,000,000.00	1,730,000,000	1,730,000,000.00
ABS12	On 07/12/2023	Spot Bond		2.18000	129.70908		2.18000	263.81070			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond		0.78000	124.50268		0.78000	127.25721			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		2.01500	124.80160		2.01500	127.28189			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	34.86388		100.00000	34.77943			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL028	On 15/09/2015	Spot Bond		11.30000	106.58985		11.30000	106.55750			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.47776			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.74657		100.00000	2.73984			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.49055			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.67148			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	16.37082		100.00000	16.33073			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.46497			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	60.18241		11.00000	60.16520			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	10.47733		100.00000	10.45166		20,000,000,000,000.00	200,000,000	100,000,000.00	
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.33166			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.37170			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	101.69252			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.87394			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.61164			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.66629			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.69034			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.78258			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.78258			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.80026			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.56794			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.80026			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.76489			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	86.17324			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.53725			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.55708			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.43049			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.51336			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.63356			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.68799			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.70982			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.66612			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.40399			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.56795			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.47500	104.61233	9.47500	104.58541			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.43687			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.34500	103.43762	7.34500	103.41702			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.72379			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.84680			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.56875			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	100.79216			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	79.62000			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	158.37058			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	158.40666			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.61159			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.38397			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.38397			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.79216			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.24044			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.55691			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.54379			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.68120			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.13678			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.67939			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.33072			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.45145			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.63605			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	104.01170			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.43968			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.61817			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.35372			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.32965			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.58337			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.52533			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.40844			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.37124			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.44344			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.57900			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.50244			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.41500			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.43907			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.25752	10.23000	102.22934			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.46296			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.42594			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	102.00543			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	111.95325			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.35506			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.54500	100.81468		9.54500	105.67528			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.57237			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	109.53225		1.75000	110.59241			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.43688			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.44107			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.54717			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.60173			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.49261			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.59082			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.53625			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.65627			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.79602			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.61263			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	103.01450			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.59082			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.53403			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.62682			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.65523			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.42578			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.45860			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.66187			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.65191			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.77625			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.55808			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.75880			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.76534			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.77625			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.97494			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.68900			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.68900			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	116.13689			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	116.96423			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.44895			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.43367			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.32379			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.47514			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.48169			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.54717			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.45113			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.25127			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.28996			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.66469			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.78713			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.32485			0.00	0	0.00
ADCP04		On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.14937			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AER01U	On 18/11/2016	Spot Bond	100.00000		9.06075	100.00000	9.03880				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.31671				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.35268				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.37661				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.94667				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.05268				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.19388				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	100.90986				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.08000		97.76372	8.08000	97.74245				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	101.20531				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	101.42144				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.52500		102.24540	8.52500	102.22182				166,237,500,000.00	19,500,000	86,930,000.00
AIR02	On 30/04/2023	Spot Bond	9.54500		114.33821	9.54500	114.30893				0.00	0	34,800,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		65.54380	100.00000	65.38501				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.22000		110.15978	7.22000	110.13820				0.00	0	1,815,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		62.42717	100.00000	62.27594				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.81239	100.00000	12.78388				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.00000		151.27134	3.00000	151.23561				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.79000		101.81470	4.79000	130.32854				95,800,000,000.00	20,000,000	10,000,000.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.96049				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.95737				0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.86350				0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.07685				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	99.95119				0.00	0	0.00

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		0.00000	100.00000		0.00000	100.11868			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.33157			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.01500	104.86787		9.01500	104.84246			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.93241			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.78007			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	95.84904		100.00000	95.60201			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.66288			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		100.00000	11.96089		100.00000	2.27884		2,500,000,000,000,000.00	25,000,000,000	71,400,000,000.00	
BAW18	On 05/12/2020	Spot Bond		100.00000	10.67567		100.00000	0.56971		2,000,000,000,000,000.00	20,000,000,000	35,500,000,000.00	
BAW19	On 05/12/2020	Spot Bond		8.00000	113.47918		8.00000	104.09898		16,000,000,000,000.00	2,000,000,000	47,200,000,000.00	
BAW2	On 02/10/2015	Spot Bond		7.10000	109.82596		7.10000	109.80492		20,121,400,000,000.00	2,834,000,000	3,073,400,000.00	
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.44531			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.30637			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.54500	103.33610		6.54500	103.31782			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.89500	105.17461		8.89500	105.14947			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.63924			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.99298	105.24586		10.99298	104.15308			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.85558	103.09169		10.85558	102.74844			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.91754	102.95535		10.91754	102.66428			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.89633			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.98063	102.87507		10.98063	102.54866			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.07624	101.32580		12.07624	101.30866			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.94404			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.94404			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.94411			0.00	0	0.00

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		11.24298	101.68483		11.24298	101.83780			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.15873	103.97591		11.15873	102.57723			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.85558	103.09169		10.85558	102.74844			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.11825	103.12316		11.11825	102.71201			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.34873	96.32078		10.34873	102.02688			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.83913			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.82328			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.82328			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.71897			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.98357			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.47710	102.11840		10.47710	102.06463			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.67000	100.46368		11.67000	100.43229			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.42102			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.59500	66.59258		11.59500	97.76705			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.98356			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.65799			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	78.05864		12.22500	101.76037			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.79483			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.41500	63.61063		11.41500	100.27896			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.73794			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.78535			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.78535			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.82922			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.71517			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.29156			0.00	0	0.00

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	101.80069			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.14251			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.98357			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.80069			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.99298	105.73031		13.99298	104.69727			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.35087	102.97265		15.35087	102.95228			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.25318	102.67782		14.25318	102.68212			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.40044			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.40044			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	102.40044			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.49485			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	12.01131		100.00000	11.98852			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	22.20233		100.00000	22.14854			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	20.20661		100.00000	20.15766			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	12.47322		100.00000	12.44300			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	12.47322		100.00000	12.44300			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	15.08072		100.00000	15.04419			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	13.06719		100.00000	13.03553			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	78.64970		100.00000	78.48984			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.82418			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.94454			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.99220			0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond		100.00000	66.66670		100.00000	66.66669			0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond		100.00000	89.02439		100.00000	88.80779			0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond		100.00000	84.49074		100.00000	84.29561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP78U	On 06/03/2014	Spot Bond	100.00000	80.93126	100.00000	100.00000				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.08000	105.30501	2.08000	172.11264				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.46500	94.87744	8.46500	136.24102				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.46500	96.22200	8.46500	136.59732				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.85000	95.29535	8.85000	95.27268				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.69934				0.00	8,000,000,000	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.40999				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.00004				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.47930				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	85.98131	100.00000	85.78089				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.10500	97.92177	8.10500	97.90029				0.00	0	319,500,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.82599				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.88546				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.90544				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.97202				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.03856				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.22442				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	9.69747	100.00000	9.67398				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.68830				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.72628				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.74255				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.74797				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.81300				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.89963				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32DU	On 30/10/2016	Spot Bond	100.00000		9.48807	100.00000	9.46509				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		9.48807	100.00000	9.46509				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.45024				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.57670				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.61118				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.44500		103.06213	8.44500	103.03859				0.00	0	126,600,000.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.71463				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.89841				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		6.78821	100.00000	6.77158				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		6.78821	100.00000	6.77158				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.89000		106.20733	5.89000	106.19059				0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.73943				0.00	20,000,000	10,000,000.00
BIDC33	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.16065				0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000		100.00000	0.00000	98.69340				0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	98.05502				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.28456				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.33549				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.27919				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.29507				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.32391				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.44333				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.64390				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.56804				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		15.36215	100.00000	15.32494				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000	0.00000	100.38425				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL06	On 02/11/2014	Spot Bond	6.36500		107.03287		6.36500	107.01435			89,110,000,000.00	14,000,000	26,000,000.00
CBL08	On 02/11/2016	Spot Bond	9.54500		112.74260		9.54500	112.71357			0.00	0	600,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.14387			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.17716			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.24500		103.66532		9.24500	103.63943			85,978,500,000.00	9,300,000	690,700,000.00
CBL12	On 06/09/2018	Spot Bond	11.32500		102.91388		11.32500	102.88257			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.99701			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.57500		103.98319		11.57500	103.95140			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.63697			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.43500		100.57656		9.43500	100.55094			357,586,500,000.00	37,900,000	92,100,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.36981			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.01500		99.37405		12.01500	99.34255			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.66214			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.79679			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.59707			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.37000		92.18524		10.37000	92.15949			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.29500		119.44164		10.29500	119.40888			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.14500		115.10894		10.14500	109.27502			0.00	0	33,800,000.00
CCT03	On 15/03/2025	Spot Bond	9.48500		114.05964		9.48500	114.03044			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00003			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.79500		102.88913		11.79500	102.85657			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.56454			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.92915			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.71903			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.97785			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.06524			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.15340			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.65318			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.64607			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.68366			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.00557			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.91862			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.91862			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.53380			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	90.31880	100.00000	100.00000	90.10428			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	90.31880	100.00000	100.00000	90.10428			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	90.31880	100.00000	100.00000	90.10428			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.61167			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	90.31880	100.00000	100.00000	90.10428			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.85301			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.80763			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	104.43740	10.11000	10.11000	104.40941			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.80763			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.16583			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	107.10988			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	100.81522	2.76000	2.76000	114.56247			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	111.54611	3.14000	3.14000	114.52137			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	102.28122	8.25000	8.25000	102.25837			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN195	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.80763			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.80763			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	119.57429		3.10000	114.12106			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	119.37374		2.40000	113.93183			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.34153			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.20422			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.97501			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.98874			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.20000	102.04538		8.20000	102.02286			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.06697			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.05090			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.92440			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.93899			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.25000	102.18201		8.25000	102.15932			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.25000	102.18201		8.25000	102.15932			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		8.30000	101.01373		8.30000	100.99116			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.65540			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.84339			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.93295			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.93295			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	68.22282		100.17539	72.08877			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.79167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.46101			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.68069			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.25605			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.27373			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		102.71810		9.35000	102.69259			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		102.71810		9.35000	102.69259			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.25545			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.25621			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	100.43159			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.86628			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.42298			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.31354			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.31354			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.31354			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.31354			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.31354			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.34993			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.41040			0.00	740,000,000	740,000,000.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.41040			0.00	500,000,000	600,000,000.00
CLN258	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.41040			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.41040			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.41040			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.42050			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.34500		103.22369		9.34500	103.19765			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN263	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.95296			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.36443			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.86429			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.86429			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.73634			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.90686			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.39566			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.23464			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.52534			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.51443			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.53519			0.00	1,200,000,000	1,200,000,000.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.31353			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.31288			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.31217			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.53082			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	106.44692			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00012			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.38357			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.29171			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.47078			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.72172			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.72172			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.72172			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.72172			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.53963			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.13730			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.94192			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.64272			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.62252			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.53397			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.62252			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.37921			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.78002			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.53434			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.53434			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.52968			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	103.43009			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	100.53263			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		11.03500	93.71445		11.03500	92.28687			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.55500	93.14270		11.55500	93.84165			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.45365			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.80242			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.51931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.88467			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.83044			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.67929	8.80500	100.93264			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.55808			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.89457			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	101.63882			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.67154			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.79806			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.68900			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.42997			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.42997			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.42997			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.87408			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.29932			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.79911			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.45365			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	101.79432			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.82727			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	102.11851			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.46316			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.42577			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.53750			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.10605			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.21682			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.81826			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.52442			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.95102			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.05228			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.77455			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.34412			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.63826			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.38815			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	100.00000		1.19951	100.00000	100.00000	100.00000			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	37.19446		7.01000	37.80759			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	140.12211			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		8.85000	95.29535		8.85000	128.01589			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.46500	31.08181		8.46500	136.24102			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.46500	31.47873		8.46500	136.59732			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	86.98097			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	86.86965			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.22432			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.22432			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.67723			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.55483			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.57893			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.59082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.88467		0.00		0	0.00	
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.42929		0.00		0	0.00	
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	100.28123		0.00		0	0.00	
COJ02	On 15/09/2016	Spot Bond	8.75000	110.37955	8.75000	107.05402		0.00		0	0.00	
COJ04	On 05/06/2018	Spot Bond	8.89500	100.50259	8.89500	100.47856		0.00		0	777,800,000.00	
COJ05	On 05/06/2023	Spot Bond	10.28000	111.65418	10.28000	111.62344		0.00		0	75,700,000.00	
COJ06	On 09/12/2015	Spot Bond	8.10000	104.94467	8.10000	104.92178		0.00		0	9,200,000.00	
COJ07	On 23/03/2021	Spot Bond	9.87000	106.94063	9.87000	106.91218		0.00		0	0.00	
COT01	On 03/04/2023	Spot Bond	10.34500	94.40327	10.34500	94.37712		0.00		0	0.00	
COT02	On 03/04/2028	Spot Bond	11.19500	94.85448	11.19500	94.82610		0.00		0	0.00	
COT03	On 05/06/2028	Spot Bond	11.19500	87.82722	11.19500	87.80094		0.00		0	0.00	
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.18484		0.00		0	0.00	
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.20747		0.00		0	0.00	
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.12990		0.00		0	0.00	
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.67831		0.00		0	0.00	
CPL018	On 07/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.17853		0.00		0	0.00	
CPL019	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.77125		0.00		0	0.00	
CPV01	On 30/06/2029	Spot Bond	12.73000	89.76533	12.73000	93.22627		0.00		0	0.00	
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.11245	100.00000	8.73000		0.00		0	0.00	
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.68341		0.00		0	0.00	
DENG44	On 29/09/2017	Spot Bond	8.17000	97.91447	8.17000	97.11886		0.00		0	0.00	
DENG48	On 25/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.60815		0.00		0	0.00	
DENG49	On 03/03/2014	Spot Bond	0.00000	100.00000	0.00000	98.78660		0.00		0	0.00	
DLTC01	On 30/01/2014	Spot Bond	0.00000	100.00000	0.00000	102.30615		0.00		0	0.00	
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000	0.00000	98.85263		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.74558			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.77074			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.86191			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.98000		125.49281		6.98000	117.97771			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.47500		107.79375		8.47500	107.76944			847,500,000,000.00	100,000,000	4,680,000,000.00
DV23	On 27/02/2023	Spot Bond	8.97500		109.16131		8.97500	109.13528			420,927,500,000.00	46,900,000	10,000,700,000.00
DVC001	On 09/06/2014	Spot Bond	100.00000		53.18303		100.00000	50.00000			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	100.00000		41.74257		100.00000	35.35534			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.33015			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.10500		132.07874		8.10500	132.05023			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	106.66617			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.17209			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.18644			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.19562			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.70356			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.84017		0.10000	132.60377			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.24000		114.16492		2.18000	114.96733			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.19000		102.62455		2.19000	102.60253			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.27000		102.48927		2.27000	102.78683			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.77000		107.64040		9.77000	107.61250			0.00	0	35,800,000.00
EMM02	On 11/03/2021	Spot Bond	9.62000		108.28299		9.62000	108.25489			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.24500		99.74951		10.24500	99.72199			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.79500		88.73195		10.79500	93.01298			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.36278			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.74012			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.93909			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.51261			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.30154			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		63.84326		100.00000	63.68690			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		83.33333		100.00000	83.14351			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000		99.45505		100.00000	99.18478			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000		96.07874		100.00000	95.83974			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond	100.00000		84.88372		100.00000	84.68677			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		127.11784		3.00000	127.08776			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.16000		108.12639		11.16000	108.09448			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	106.42246			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.96447			0.00	2,500,000,000	2,500,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.28139			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.93500		83.80881		9.93500	97.00794			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.29301			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.19211			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.44407			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.40716			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.39255			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.45258			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.43452			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.37589			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.38733			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.36170			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.37854			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.35834				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.37237				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.63000		103.94863	6.63000	103.93000				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.73000		106.81483	7.73000	106.79257			211,029,000,000.00		27,300,000	17,958,630,000.00
ES23	On 25/01/2023	Spot Bond	8.64000		112.19612	8.64000	112.17033			103,680,000,000.00		12,000,000	24,370,000,000.00
ES26	On 02/04/2026	Spot Bond	9.06000		92.59892	9.06000	92.57639			2,126,382,000,000.00		234,700,000	9,111,200,000.00
ES33	On 15/09/2033	Spot Bond	9.84000		81.54170	9.83000	81.59271			36,769,128,000,000.00		3,736,700,000	45,256,400,000.00
ES42	On 25/04/2042	Spot Bond	10.05000		86.58638	10.05000	86.56307			301,500,000,000,000.00		30,000,000,000	42,800,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.26259				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.96544				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.36994				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.18091				0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.40197				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.04459				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.22857	100.00000	11.20137				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.92707	100.00000	10.90060				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	102.10358				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	102.19864				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	102.38871				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	102.57874				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.10000		103.50486	7.10000	103.48491			41,535,000,000,000.00		5,850,000,000	6,690,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.41500		100.38862	9.41500	100.36338				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	99.98493				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.98486				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.87888				0.00	20,000,000	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
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	101.12079			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.21500		108.58662		11.21500	108.55426			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.16369			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.11500		125.54895		2.11500	126.36446			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.21000		129.39688		2.21000	263.17551			44,200,000,000.00	20,000,000	60,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.44000		98.25341		2.44000	104.03839			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.73000		98.97405		2.73000	146.67531			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.65000		112.38190		2.65000	193.54142			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.41000		113.06796		7.41000	113.04524			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.02900		58.36284		8.02900	57.66166			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49400		37.26893		9.49400	36.36294			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000		36.00981		9.73000	35.09600			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.16143			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.41549			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	104.44967			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	102.00933			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.40349			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.40349			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.15188			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.39637			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.89593			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.20401			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.61173			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.79101			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	103.86017			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC115		On 20/06/2017	Spot Bond	7.47000	100.41458	7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.41458	7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.16955			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.77625			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.19041			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.37554			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.68245			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	112.24811			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.63456			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.74353			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.33306	6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.07275			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.48875			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.86784			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.99865			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.36029			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.18387			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.46698			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.62368			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.35376			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.27754			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.03134			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.99210			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.52358			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.49092			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.40167			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.52793			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.12941			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	14.37660		100.09221	14.34136			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.56244			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	113.65896			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.88691			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.13613			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.36973			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.98570			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.74719			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	101.76909			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.59638			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.64536			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.22308			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.96905			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.95349			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.61263			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	52.10113		13.22500	52.08251			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.50788			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.51006			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.31128			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.58863			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.68500	89.09623		3.68500	92.15415			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.66718			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.66718			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.37183			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.45365			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.83151			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.50127			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.55808			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.51662			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.76117			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.81333			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.51842			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.75237			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.92565			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.11415			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.12006			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.02379			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.75369			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.74284			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.98019			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.46965			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.84306			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.35500	119.92552		3.35500	115.59497			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.77778			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.79745			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.33500	109.85673		3.33500	115.76011			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC70	On 20/09/2014	Spot Bond		1.12000	99.13714		1.12000	120.81678			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.35500	106.88494		3.35500	115.59497			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.10000	104.84529		2.10000	122.31928			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.17000	103.82773		2.17000	125.81030			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.95917			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	97.70161			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.43834			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.48428			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.52419			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.76470			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	106.75642			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.08814			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.00511			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.69554			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.25456			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.69336			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	105.01241			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	93.03244			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	89.82265			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.56747		100.00000	9.54403			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	13.73797		100.00000	13.69413			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.24000	141.41276		4.24000	141.37453			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.07085			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.83464			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	103.32274			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	103.38560			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.16394			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.26136			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.15711			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.72000	124.22470		2.72000	252.65250			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.22000	129.29302		2.22000	262.96417			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.94000	122.07035		2.94000	248.26942			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.48500	102.92703		2.48500	123.03510			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.78636			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.01500	127.30848		2.01500	123.39003			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.96980			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.19995			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.66229			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.42557			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.92000	92.27556		2.92000	92.25405			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	14.19405		104.97509	14.15734			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	17.04041		101.07593	16.99827			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	9.91614		100.44759	9.89175			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.93516			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	15.60347		100.76967	15.56500			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		2.48000	102.05097		2.48000	102.02831			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.94328			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.97771			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS85	On 31/01/2025	Spot Bond	2.40000		96.82606		2.40000	104.44800			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.25192			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.43000		96.54119		2.43000	104.14062			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.23275			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.42000		127.23649		2.42000	327.87437			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.07821			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.61341			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.57581			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.54632			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.22857			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.17629			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.44904			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.17847			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.95000		104.11327		5.95000	104.09641			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.35000		104.94788		6.35000	104.92975			3,175,000,000,000.00	500,000,000	742,800,000.00
FRX16	On 15/09/2016	Spot Bond	7.37000		103.43154		7.37000	103.41086			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.96500		103.70892		7.96500	103.68654			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.18500		109.94268		8.18500	109.91845			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.76500		101.67927		8.76500	101.65517			324,305,000,000.00	37,000,000	143,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.06000		106.12558		9.06000	100.08560			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.76500		90.07096		9.76500	90.04724			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.89500		105.65422		9.89500	105.62634			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.68500		93.59674		10.68500	93.57026			213,700,000,000.00	20,000,000	10,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.72500		76.78371		10.72500	76.76168			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.21585			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.28361			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.33834			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.36022			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.41486			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.50234			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.56794			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.85212			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.51884			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.13461			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.24500	102.21541		9.24500	102.19003			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	100.58542			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.88381			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.97057			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.26994			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.53269			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.53235			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.53132			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.53337			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.97103			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.26505			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.75530			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.77348			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.80862			0.00	800,000,000	200,000,000.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.85220			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.91265			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00006			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.28546			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.99473			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.98110			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.28724			0.00	1,200,000,000	400,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.96546			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	101.16001			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.50961			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.01930			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.92403			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.93078			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.62988			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.69277			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.67324			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.55615			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	100.91249			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.78426	102.66191		7.78426	101.57944			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.95913			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.13723		102.70196		8.13723	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.01907			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.58781		102.75837		8.58781	106.53565			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.09229			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.01155			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.13694			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.18169			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.24500		111.05722		8.24500	111.03285			338,045,000,000.00	41,000,000	3,059,400,000.00
HWAY23	On 07/12/2023	Spot Bond	1.99000		131.70739		1.99000	267.87637			5,850,600,000,000.00	2,940,000,000	11,834,500,000.00
HWAY24	On 07/12/2024	Spot Bond	1.97000		134.77962		1.97000	268.30868			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.72500		99.09922		9.72500	99.07364			126,425,000,000.00	13,000,000	823,800,000.00
HWAY35	On 31/07/2035	Spot Bond	9.74500		98.86397		9.74500	98.83840			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		41.38628		100.00000	41.20229			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		12.04599		100.00000	11.99243			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		59.70093		100.00000	59.25282			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		33.27260		100.00000	33.02285			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		20.21355		100.00000	20.06183			560,000,000,000,000.00	5,600,000,000	1,400,000,000.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		10.27629		100.00000	10.19916			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.88000		109.96444		1.79000	110.92541			3,252,767,728,000.00	1,730,195,600	63,927,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 31/01/2038	Spot Bond		2.30000	107.76972		2.32000	107.35144			5,299,912,540,000.00	2,304,309,800	21,848,603,200.00
I2046	On 31/03/2046	Spot Bond		2.41000	104.23310		2.41000	104.21015			57,661,178,000.00	23,925,800	43,104,772,500.00
I2050	On 31/12/2050	Spot Bond		2.39000	111.89337		2.39000	111.86887			20,440,760,366,000.00	8,552,619,400	22,242,300,500.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.65000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.30000	106.11445		7.30000	106.09343			0.00	0	49,900,000.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.97121			0.00	20,000,000	10,000,000.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.72550			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.98400			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.07004			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.87000	102.54147		6.87000	102.52252			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.80000	105.72148		7.80000	105.69914			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.59500	107.23924		8.59500	107.21431			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.80000	101.72832		6.80000	101.70983			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.83881			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.36407			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.09000	112.57740		4.09000	112.54763			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.62000	104.09819		7.62000	104.07704			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.58704			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.62498			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.94000	105.71379		0.94000	126.64617			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.08500	105.94070		2.08500	126.63890			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.82736			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.98760			0.00	20,000,000	10,000,000.00
IBL39	On 02/04/2018	Spot Bond		8.26500	103.42330		8.26500	103.40029			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.01045			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.73645				0.00	20,000,000	10,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.41565				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.84500	100.38264	8.84500	100.35891				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.33500	93.37221	9.33500	93.34906				160,562,000,000.00	17,200,000	52,800,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.10135				0.00	2,000,000,000	1,052,800,000.00
IBL49	On 02/04/2018	Spot Bond	8.34500	85.28449	8.34500	97.75619				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.38500	100.45263	9.38500	101.78152				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.64966				0.00	0	200,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.67088				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.56000	100.77879	7.56000	101.83648				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.62500	99.75525	8.62500	100.93239				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00284	100.00000	0.00283				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.79531				0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.83455				0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.02000	102.84959	9.02000	97.65605				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.70800	5.00000	100.69434				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.70800	5.00000	100.69434				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.78721	5.00000	101.77355				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.70800	5.00000	100.69434				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.95638	4.00000	100.94534				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.49826				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.40669				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.66206				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	109.12111	9.20000	109.09414				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.41038				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL02		On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.41038			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.44412			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	7.22306		100.00000	7.20518			0.00	0	0.00
IN01Q		On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.77553			0.00	0	0.00
IN02Q		On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.54592			0.00	0	0.00
IN03Q		On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.43834			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	9.30000	101.62284		9.30000	101.59732			0.00	0	0.00
IN04Q		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.21149			0.00	0	0.00
IN05Q		On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.39212			0.00	0	0.00
IN06E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.98459			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.93770			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	6.07023		100.00000	6.05128			0.00	0	0.00
IN226U		On 12/12/2013	Spot Bond	100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
IN230U		On 16/01/2014	Spot Bond	100.00000	90.79602		100.00000	90.57072			0.00	0	0.00
INA350		On 10/12/2013	Spot Bond	5.25000	97.44214		5.25000	99.91377			0.00	0	0.00
INA402		On 07/01/2014	Spot Bond	5.25000	99.59888		5.25000	99.51334			0.00	0	0.00
INA403		On 14/01/2014	Spot Bond	5.35000	99.48960		5.35000	99.40263			0.00	0	0.00
INA404		On 21/01/2014	Spot Bond	5.35000	99.38815		5.35000	99.30135			0.00	0	0.00
INA405		On 28/01/2014	Spot Bond	5.35000	99.28690		5.35000	99.20028			0.00	0	0.00
INA406		On 04/02/2014	Spot Bond	5.35000	99.18586		5.35000	99.09942			0.00	0	0.00
INA407		On 11/02/2014	Spot Bond	5.35000	99.08502		5.35000	98.99876			0.00	0	0.00
INA408		On 18/02/2014	Spot Bond	5.45000	98.96561		5.45000	98.87794			0.00	0	0.00
INA409		On 25/02/2014	Spot Bond	5.45000	98.86334		5.45000	98.77586			0.00	0	0.00
INA410		On 04/03/2014	Spot Bond	5.45000	98.76129		5.45000	98.67398			0.00	0	0.00
INF405		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.60788			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.39666			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.61029			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.99298	104.28048		10.99298	103.51840			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.99298	102.13853		10.99298	102.11729			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.63573			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.97472			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.60034			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	101.20214		6.50000	101.18436			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.72172			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.21894			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.31946			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.31946			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.42294			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.52247			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.14375			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.16897			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.85664			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.86514			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.92737			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.69021			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.22123			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.44616			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.48135			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.16168			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.19529			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.58205			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.81959			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.09267			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.28356			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.17630			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.15542			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		100.00000	44.09734		100.00000	44.04798			0.00	0	8,300,000,000.00
ING237	On 09/06/2014	Spot Bond		100.00000	50.38657		100.00000	100.00000			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	84.48827		100.00000	84.29884			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.71897			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.14874			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.16809			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond		100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.00555			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.02836			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.04360			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.31000	102.78702		8.31000	102.76403			0.00	0	16,100,000.00
IPL4	On 29/03/2014	Spot Bond		6.01500	102.67567		6.01500	102.65906			34,285,500,000.00	5,700,000	513,900,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.78634			0.00	13,000,000,000	6,500,000,000.00
IPL6	On 28/09/2017	Spot Bond		8.74500	105.23197		8.74500	105.20710			460,861,500,000.00	52,700,000	209,300,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.14871			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.13431			0.00	20,000,000	10,000,000.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.29890			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.66769			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV014		On 22/06/2015	Spot Bond	8.48000	107.83076		8.48000	107.80629			0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	103.79251			0.00	20,000,000	10,000,000.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.06127			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.17500	97.95619		3.17500	117.09098			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.91000	95.17952		3.91000	127.82156			0.00	0	300,000,000.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.42656			0.00	20,000,000	10,000,000.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.23574			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.20695			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.94002			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.52090			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.79000	90.45797		3.79000	91.22445			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.79000	90.38256		3.79000	97.21787			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	99.95764			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.55905			0.00	1,600,000,000	800,000,000.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.98459			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	11.91500	107.56788		11.91500	107.53350			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.94573			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.91000	94.16942		3.91000	127.82156			0.00	0	0.00
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.18166			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.85015			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.32797			0.00	0	0.00
IVA349		On 05/12/2013	Spot Bond	5.25000	97.44215		5.25000	97.44215			0.00	0	0.00
IVA350		On 12/12/2013	Spot Bond	5.25000	99.97124		5.25000	99.88506		105,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
IVA402		On 09/01/2014	Spot Bond	5.25000	99.57035		5.25000	99.48486			0.00	0	0.00
IVA403		On 16/01/2014	Spot Bond	5.35000	99.46060		5.35000	99.37367			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA404	On 23/01/2014	Spot Bond	5.35000	99.35920		5.35000	99.27246			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond	5.35000	99.25801		5.35000	99.17144			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond	5.35000	99.15703		5.35000	99.07064			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond	5.35000	99.04187		5.35000	98.97003			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond	5.45000	98.93637		5.45000	98.84875			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond	5.45000	98.83416		5.45000	98.74673			98,100,000,000,000.00	18,000,000,000	18,000,000,000.00
IVA410	On 06/03/2014	Spot Bond	100.00000	80.93126		100.00000	100.00000			600,000,000,000,000.00	6,000,000,000	6,000,000,000.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.53053			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.75046			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.77517			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.72334			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.14008			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.86431			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.64826			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.63622			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.43943			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.64551			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.32126			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.33410			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.12876			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.02845			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.03608			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.05133			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.98269			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.90583			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.75042			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.49869			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.42864			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.67378			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.47163			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		87.95181		100.00000	87.74038			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		99.18256		100.00000	98.91305			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		80.46647		100.00000	80.23256			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		70.05758		100.00000	69.92337			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.76224			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		41.69691		100.00000	41.59589			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.02463			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		14.05478		100.00000	14.02073			0.00	0	75,000,000.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.08139			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		43.00597		100.00000	42.68317			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		45.88984		100.00000	45.54540			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		55.20448		100.00000	55.03213			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.06539			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.87391			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.84500		138.27766		8.84500	138.24461			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.76265			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.51319			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.71634			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.84500		98.84058		8.84500	98.81734			497,089,000,000.00	56,200,000	153,800,000.00
LGL03	On 03/04/2018	Spot Bond	8.99500		68.42036		8.99500	96.62713			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL04	On 14/08/2020	Spot Bond	9.48500	99.68361		9.48500	101.33179			239,022,000,000.00	25,200,000	44,800,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.89300			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.55000	98.42907		11.55000	98.39888			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.88227			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.56689			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.60818			0.00	0	11,000,000.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.65762			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.58421			0.00	0	1,900,000,000.00
MAQ039	On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.98572			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.54260			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.88981			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.29336			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.04952			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond	100.00000	80.75221		100.00000	100.00000			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000	74.94867		100.00000	74.79508			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	44.11198		100.00000	43.78200			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	43.00597		100.00000	42.68317			0.00	0	0.00
MAQ10U	On 30/12/2013	Spot Bond	100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.45390			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.46794			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.40209			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.07982			0.00	1,200,000,000	400,000,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.92513			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.64532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.38219			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.07597			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.55815			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.98564			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.98415			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.42089			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.45807			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.80044			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	89.70161		100.00000	89.48546			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	85.53636		100.00000	85.33973			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	93.53525		100.00000	93.30199			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	51.32710		100.00000	51.20000			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	39.99325		100.00000	39.89637			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	16.29073		100.00000	16.25083			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	39.77229		100.00000	39.67488			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.76500	102.47837		8.76500	102.45422			77,132,000,000.00	8,800,000	181,200,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.92476			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.93680			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.93074			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.06187			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.07015			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.11152			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	102.92291			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	103.07184			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB3	On 05/10/2016	Spot Bond		8.08000	102.80092		8.08000	102.77855			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.83500	106.02648		8.83500	106.00157			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.69500	106.01911		9.69500	105.99183			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.30500	108.34089		5.30500	103.70436			0.00	0	1,360,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.34925			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.40394			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.68500	104.67430		9.68500	104.72803			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.30000	103.95169		7.30000	103.93110			0.00	0	4,760,000,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.18624			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		9.00500	99.59256		9.00500	99.56847			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	8.77915		100.00000	8.34528			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.17812			0.00	1,200,000,000	400,000,000.00
MQB02	On 31/05/2017	Spot Bond		8.70500	99.58113		8.70500	99.55782			168,006,500,000.00	19,300,000	190,700,000.00
MTN02	On 13/07/2014	Spot Bond		6.43500	106.29017		6.43500	106.27187			311,454,000,000.00	48,400,000	151,600,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	91.47870		100.00000	91.25000			40,000,000,000,000.00	400,000,000	100,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.40000	106.69644		7.40000	106.67536			148,000,000,000.00	20,000,000	1,489,200,000.00
MTN04	On 13/07/2017	Spot Bond		8.65000	108.60065		8.65000	108.57567			131,480,000,000.00	15,200,000	84,800,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.14103		100.89771	6.12604			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.22330		100.61875	6.20815			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	100.42322			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.43008			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.43750			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.44423			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.44745			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.48825			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.53557			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.25752	100.00000	0.25690				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.25752	100.00000	0.25690				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.19500	94.85249	9.19500	94.82894				0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.25000	100.86132	7.25000	101.76036				0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.00611				0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.20500	103.46754	9.20500	98.82277				0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.11841				0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.43845				0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.88534				0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.60544				0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.53467				0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.73231				0.00	0	1,000,000,000.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.17787				0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.00000	108.27513	7.00000	108.25456			12,102,300,000,000.00	1,728,900,000	2,471,200,000.00	
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.01890				0.00	0	3,050,000,000.00
NBK3A		On 09/09/2019	Spot Bond	8.68500	114.90073	8.68500	114.87375			245,785,500,000.00	28,300,000	61,700,000.00	
NBK4		On 28/10/2024	Spot Bond	11.02000	32.05791	11.02000	32.04873				0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.55000	104.06407	7.55000	104.04288				0.00	0	950,000,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.92580				0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.97891				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK8A		On 24/03/2014	Spot Bond	6.66000	102.25458		6.66000	102.23627			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.43205			0.00	0	0.00
NBK9A		On 23/03/2016	Spot Bond	7.75000	105.30759		7.75000	105.28547			93,000,000,000.00	12,000,000	28,000,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.35193			0.00	0	0.00
NCLN43		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44		On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45		On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46		On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.27509			0.00	0	0.00
NCLN54		On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.42911			0.00	0	0.00
NCLN55		On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.23956			0.00	0	0.00
NCLN56		On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.08159			0.00	0	0.00
NCLN58		On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.13466			0.00	0	0.00
NCLN61		On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	86.67672			0.00	0	0.00
NCLN62		On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.12698			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	100.83622			0.00	0	0.00
NCLN65		On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.91561			0.00	0	0.00
NCLN66		On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.76707			0.00	0	0.00
NCLN67		On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.14269			0.00	0	0.00
NCLN69		On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	82.80284			0.00	0	0.00
NCLN71		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.05040			0.00	0	0.00
NCLN72		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.95999			0.00	0	0.00
NCLN73		On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.14957			0.00	0	0.00
NCLN74		On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.46633			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.47500			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.38751			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.16177			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.33391			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.32449			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.32340			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.25000	106.11612		8.25000	106.09244			0.00	0	21,500,000.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.98984			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.20670			0.00	0	200,000,000.00
NED8	On 08/02/2014	Spot Bond		5.56500	103.50316		5.56500	103.48753		170,289,000,000.00	30,600,000	69,400,000.00	
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.97168			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.09500	111.57164		12.09500	111.53545			0.00	0	17,500,000.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	109.96750			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.77535			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.09028			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.04769			0.00	20,000,000	10,000,000.00
NILB10	On 08/12/2016	Spot Bond		2.23000	159.53411		2.23000	159.49975			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.73500	106.55687		8.73500	106.53212			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.95469			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.82084			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.82084			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond		100.00000	80.21978		100.00000	0.00000			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.36500	105.49580		9.36500	105.61645			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.29968			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.51351			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.28414			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.28130			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.29284			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.56500		105.47693		9.56500	106.64214			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.30439			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.29289			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.29973			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.76500		105.45829		9.76500	105.57416			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.32279			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.30900			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.30433			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.39131			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.36342			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.31352			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	6.75000		102.94079		6.75000	102.92223			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.50500		115.26198		8.50500	115.23560			0.00	0	856,400,000.00
NRA022	On 31/10/2022	Spot Bond	8.95000		121.27162		8.95000	121.24228			0.00	0	745,900,000.00
NRA023	On 31/05/2023	Spot Bond	2.12500		165.20700		2.12500	165.17190			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.52500		121.83521		9.52500	121.80406			0.00	0	341,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.95077			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.92534			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.97272			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.69210			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.47527			0.00	0	15,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.42777			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.23192			0.00	0	10,000,000.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.29854			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	15.90181		100.00000	15.86329			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	29.22256		100.00000	29.15177			0.00	0	0.00
OML01		On 27/10/2015	Spot Bond	6.53000	105.22810		6.53000	105.20952			317,358,000,000.00	48,600,000	164,900,000.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	9.46509		100.00000	9.44216			0.00	0	0.00
PBET01		On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.98000			0.00	0	0.00
PCF03		On 06/04/2015	Spot Bond	100.00000	45.11712		100.00000	45.00782			0.00	0	0.00
PMM06		On 25/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.78553			0.00	0	0.00
PMM08		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.93429			0.00	0	0.00
PMM09		On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	102.57562			0.00	0	0.00
PMM10		On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.42652			0.00	0	0.00
PNP13		On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.39538			0.00	0	0.00
PNP14		On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.26443			0.00	0	0.00
PPC001		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.35712			0.00	2,000,000,000	1,000,000,000.00
PPC002		On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.09141			0.00	0	0.00
PR2A1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.78934			0.00	0	0.00
PR2A1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.38518			0.00	0	0.00
PR2A1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	101.35993			0.00	0	0.00
PR2B1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.50761			0.00	0	0.00
PR2B1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.44256			0.00	0	0.00
PR2B1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	101.38977			0.00	0	0.00
PR2C1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.59494			0.00	0	0.00
PR2C1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.51141			0.00	0	0.00
PR2C1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	101.44485			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.69146			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.59172			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.50911			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.71217			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.73496			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.74522			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.76801			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.86591			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.88867			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.43181			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.77159			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.30000		108.46009		6.30000	108.44151			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.18500		96.17235		5.18500	96.15875			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.26500		37.74608		8.26500	37.73773			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.33000		114.96288		6.30000	114.99644		7,335,825,365,460,000.00	58,898,162,000	67,788,447,900.00	
R158	On 15/09/2015	Spot Bond	6.30000		115.01614		6.30000	114.99644			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.20000		89.79766		6.20000	89.78252			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.30000		121.17788		6.30000	121.15713			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.13000		84.63741		6.13000	84.62330			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.45500		120.89348		8.44500	120.95287		9,898,620,184,034,000.00	70,741,594,800	32,249,856,600.00	
R187P	On 21/12/2026	Spot Bond	8.18500		35.15989		8.18500	35.15218			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.10500		32.80140		8.10500	32.79428			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.74500		273.28518		1.72000	273.78337		25,397,302,534,500.00	14,554,328,100	27,407,847,000.00	
R201	On 21/12/2014	Spot Bond	4.89000		107.94107		4.81500	108.00371		157,772,177,610,000.00	32,264,249,000	20,330,800,000.00	
R202	On 07/12/2033	Spot Bond	2.19000		207.29199		2.16000	208.18198		83,856,434,586,000.00	38,290,609,400	66,149,301,700.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 28/02/2023	Spot Bond	8.17000		99.45910	8.14500	99.59435				6,707,072,447,000,000.00	20,939,100,000	09,895,400,000.00
R203	On 15/09/2017	Spot Bond	7.14500		105.53188	7.14500	105.51141				2,649,535,109,289,000.00	70,823,668,200	28,477,750,400.00
R2030	On 31/01/2030	Spot Bond	9.03000		95.76683	9.03000	94.16423				1,158,549,000,000,000.00	28,300,000,000	49,300,000,000.00
R2037	On 31/01/2037	Spot Bond	9.28500		95.60981	9.28500	95.58623				1,696,694,475,000,000.00	82,735,000,000	03,397,900,000.00
R204	On 21/12/2018	Spot Bond	7.42000		106.15379	7.41500	106.15366				2,417,986,453,442,000.00	25,874,185,100	37,181,187,800.00
R2048	On 28/02/2048	Spot Bond	9.35500		96.23256	9.35500	96.20826				1,263,198,166,000,000.00	35,029,200,000	32,165,200,000.00
R206	On 15/01/2014	Spot Bond	5.41000		103.19934	5.38000	103.18725				2,254,974,560,000.00	416,816,000	56,428,908,000.00
R207	On 15/01/2020	Spot Bond	7.70000		100.74746	7.68500	100.79781				3,196,857,510,000,000.00	15,176,300,000	42,010,761,800.00
R208	On 31/03/2021	Spot Bond	7.89500		95.03587	7.87000	95.14728				1,962,573,041,394,500.00	48,584,299,100	74,791,605,400.00
R209	On 31/03/2036	Spot Bond	9.18500		73.55949	9.17500	73.61471				3,155,188,949,000,000.00	43,515,400,000	58,681,000,000.00
R210	On 31/03/2028	Spot Bond	2.07000		158.66312	2.01000	159.77133				81,191,986,326,000.00	39,223,181,800	36,761,964,200.00
R211	On 31/01/2017	Spot Bond	0.24000		129.36644	0.24000	129.34561				4,068,867,600,000.00	16,953,615,000	26,566,172,800.00
R212	On 31/01/2022	Spot Bond	1.58000		131.38811	1.51500	131.98464				15,560,797,322,000.00	9,848,605,900	86,963,121,000.00
R213	On 28/02/2031	Spot Bond	9.02000		84.44060	8.99500	84.60861				2,297,516,311,200,000.00	54,713,560,000	87,987,588,300.00
R214	On 28/02/2041	Spot Bond	9.30000		74.22309	9.30000	74.20446				2,913,517,950,000,000.00	13,281,500,000	54,490,500,000.00
R225C	On 15/03/2014	Spot Bond	4.67500		98.79785	4.67500	98.78535				0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	4.78500		96.45894	4.78500	96.44634				0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.36000		92.40026	6.36000	92.38428				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.20000		89.79766	6.20000	89.78252				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.12000		87.25070	6.12000	87.23617				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.13000		84.63741	6.13000	84.62330				0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	4.85000		99.85405	4.85000	99.84080				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	4.87000		97.48181	4.87000	97.46900				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	4.82000		95.21242	4.82000	95.20003				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.27000		90.98629	6.27000	90.97094				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R328C	On 21/12/2015	Spot Bond	6.14000	88.44668	6.14000	88.43206			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	6.12000	85.85438	6.12000	85.84024			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	6.18000	83.15844	6.18000	83.14461			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	7.12000	78.11645	7.12000	78.10152			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	7.17000	75.28450	7.17000	75.27001			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	7.42000	71.88915	7.42000	71.87484			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	7.40000	69.38474	7.40000	69.37097			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.38000	66.98051	7.38000	66.96725			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.37000	64.63446	7.37000	64.62168			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.64500	61.26768	7.64500	61.25513			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.62500	59.09193	7.62500	59.07985			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.79000	56.24485	7.79000	56.23311			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.76000	54.26193	7.76000	54.25064			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.73000	52.36405	7.73000	52.35320			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.70000	50.54716	7.70000	50.53673			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.66000	48.85226	7.66000	48.84222			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	7.62000	47.23240	7.62000	47.22275			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	8.38500	42.10777	8.38500	42.09832			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	8.34500	40.58495	8.34500	40.57588			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	8.30500	39.13225	8.30500	39.12355			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	8.26500	37.74608	8.26500	37.73773			0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	8.22500	36.42303	8.22500	36.41501			0.00		0	0.00	
R350C	On 21/12/2026	Spot Bond	8.18500	35.15989	8.18500	35.15218			0.00		0	0.00	
R351C	On 21/06/2027	Spot Bond	8.14500	33.95364	8.14500	33.94623			0.00		0	0.00	
R352C	On 21/12/2027	Spot Bond	8.10500	32.80140	8.10500	32.79428			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.27745			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.33116			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.30178			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.34080			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.19580			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	13.45092		100.00000	13.41833			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.94329		100.00000	3.93373			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00016			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.05018			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.25754			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.96494			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.89611			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.21476			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.95367			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.34700			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.10924			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.63383			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.99992			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.04627			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.91487			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.89206			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.40021			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.19863			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.10901			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.07780			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.02221			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.18895			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.05947			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.05947			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.02845			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	102.27713			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.97473			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.99194			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	106.71871		12.35000	106.68396			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00009			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.58601		100.00000	12.55552			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.98081			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.42334			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.40120			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.12046			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.21446			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.31290			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.47733		100.00000	1.47367			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	10.03242		100.00000	10.00811			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	14.78920		100.00000	14.75337			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.31350		100.00000	12.29841			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP09U	On 21/11/2016	Spot Bond	100.00000		25.40916	100.00000	25.21844				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	100.82457				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	101.64298				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.17000		105.56295	9.17000	105.53696				110,957,000,000.00	12,100,000	647,900,000.00
RW23	On 10/12/2023	Spot Bond	8.00000		96.22504	8.00000	0.00000				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	8.00000		96.22504	8.00000	0.00000				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	97.06284				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.60000		108.85335	7.60000	108.83093				0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.28324				0.00	20,000,000	10,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.19500		101.75338	9.19500	101.72825				0.00	0	1,580,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	100.91893				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	99.84831				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	100.80236				0.00	1,000,000,000	1,000,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.94279				0.00	20,000,000	10,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.92433				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.55000		103.23607	7.55000	103.21493				131,370,000,000.00	17,400,000	1,142,600,000.00
SBK9	On 10/04/2018	Spot Bond	9.01500		99.22101	9.01500	99.19697				101,869,500,000.00	11,300,000	448,700,000.00
SBK111	On 09/04/2014	Spot Bond	1.84000		132.10669	1.84000	132.07871				36,800,000,000.00	20,000,000	10,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.76000		112.46313	7.76000	112.43949				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.62000		112.70452	7.62000	112.68125				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.55000		112.82549	7.55000	112.80240				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.54500		101.00604	8.54500	100.98268				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.69500		112.57512	7.69500	112.55164				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.66000		112.63548	7.66000	112.61210				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000	0.00000	99.86428				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.08830			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.76210			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.27757			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.19500		104.17375		8.19500	104.15065			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.54770			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.22439			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.40432			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.45698			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.52000		108.21347		9.52000	108.18598			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.09500		100.36470		10.09500	100.33740			201,900,000,000.00	20,000,000	10,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.48691			0.00	20,000,000	10,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.66125			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.55390			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.26063			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.90500		100.23561		8.90500	100.21149			686,575,500,000.00	77,100,000	281,500,000.00
SBS3	On 25/05/2026	Spot Bond	9.14500		93.39106		9.14500	93.36799			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.57000		95.25081		9.57000	95.22622			176,088,000,000.00	18,400,000	51,600,000.00
SBS9	On 07/07/2016	Spot Bond	7.48000		113.90629		7.48000	113.88356			368,764,000,000.00	49,300,000	162,500,000.00
SBSI11	On 07/12/2023	Spot Bond	2.25000		128.98202		2.25000	262.33144			67,500,000,000.00	30,000,000	20,000,000.00
SBSI12	On 31/01/2017	Spot Bond	0.94000		105.71379		0.94000	126.64617			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		6.78821		100.00000	6.77158			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		155.32001		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.51000		111.00590		1.51000	124.49758			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.20214		6.50000	101.18436			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.81756			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.31489			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.77168			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.17500		102.64766		9.17500	102.62250			155,975,000,000.00	17,000,000	33,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.95259			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.10994			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.41421			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.26777			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.65321			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		10.35401		100.00000	10.27629			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.60000		107.91100		7.60000	107.88913			0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.01500		99.13561		9.01500	101.53758			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.54500		101.00604		8.54500	100.98268			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.41808			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.32591			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.47780			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.32842			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.73962			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.24500		107.45946		8.24500	107.43574			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.19426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.15939			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.98386			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.55000		94.22490		9.55000	94.20075			895,790,000,000.00	93,800,000	2,562,200,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.13748			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.48111			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.86679			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.47800		87.14904		9.47800	87.12687			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.54000		86.85725		9.54000	86.83501			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.06000		106.75578		6.06000	106.73837			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.94500		95.06752		8.94500	95.04491			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.83362			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.32500		101.70091		8.32500	101.67799			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.20000		113.43302		7.20000	113.41086			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.54000		102.65376		2.54000	103.02227			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.36500		101.02458		8.36500	102.25801			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.38685			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.32634			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.24448			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.86500		109.33243		9.86500	109.49980			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.12050			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.01809			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.84342			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.22500		75.49634		10.22500	76.03322			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.09785			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1024	On 18/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.86912			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.37376			0.00	2,800,000,000	1,400,000,000.00
SY1028	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.27117			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.27188			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.16988			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.06336			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.01618			0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.95861			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.97123			0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.95953			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.95710			0.00	0	0.00
SY1037	On 11/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.97110			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.87070			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.85247			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	98.76236			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond	100.00000		80.75221		100.00000	80.57395			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond	100.00000		80.04386		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.76000		112.01505		6.76000	111.99459			0.00	0	260,000,000.00
SZ25	On 30/09/2025	Spot Bond	9.04500		101.40943		9.04500	101.38479			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		69.85745		100.00000	69.70368			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		60.39419		100.00000	60.24788			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		19.38664		100.00000	19.33967			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.59000		102.18016		6.59000	102.16204		147,629,180,000,000.00	22,402,000,000	11,496,000,000.00	
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.85475			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.57280			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.31946			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.12119			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.92821			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.68917			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.55000		105.87612		7.55000	105.85479			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.34175			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.91126			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.93932			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.07259		7.83000	103.05108			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.89582			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.93091			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.79970			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.89582			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.93091			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		77.59448		7.16000	102.79099			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.99962			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.99402			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.12843			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.11025			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.65762			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.59519			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.89441			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.93932			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		99.35437		8.73000	103.31496			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.59700			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.62439			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.88500	101.02933		8.88500	100.64842			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.00242			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.66216			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.12563			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.75170			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.56049			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.05189			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.94673			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.56925		101.06155	6.55319			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.89020			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	105.07687			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.01644			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.07247			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.66317			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.90571			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.92551			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.93966			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.92551			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.93966			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.94673			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.91703			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.93966			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.01743			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.01743			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.01743			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.13047			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.15871			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.12341			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.68712			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.72227			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.70821			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.23245			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.15000		106.17001		8.15000	106.14670			276,285,000,000.00	33,900,000	87,500,000.00
TL20	On 22/02/2020	Spot Bond	7.86000		95.88261		7.86000	95.83682			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.07500		104.54207		8.07500	104.51922			41,161,505,000,000.00	5,097,400,000	18,946,585,300.00
TN20	On 17/09/2020	Spot Bond	9.02000		109.78466		9.02000	109.75790			209,970,266,000,000.00	23,278,300,000	30,149,496,400.00
TN23	On 06/11/2023	Spot Bond	9.34500		110.26523		9.34500	110.23741			0.00	0	11,840,000,000.00
TN25	On 19/08/2025	Spot Bond	9.59500		102.23155		9.59500	102.20551			0.00	0	13,810,000,000.00
TN27	On 14/11/2027	Spot Bond	9.57500		95.49298		9.57500	95.46832			77,704,955,000,000.00	8,115,400,000	10,778,400,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.71536			0.00	820,000,000	210,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.30199			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.59125			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.43510			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.44751			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.44873			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.50963			0.00	800,000,000	400,000,000.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.63585			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.05415			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.09716			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.12294			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.26806		10.00000	100.24123			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.26138		9.75000	100.23521			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.26156		100.00000	10.23511			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.12906			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.10428			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.99880			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.74760			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.49732			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.73450			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.54068			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.50246			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.27957			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	95.29794			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.86969			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	94.57695			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	94.42167			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.88471			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond		100.00000	68.07359		100.00000	67.29170			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.82573			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.79624			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.67828			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.41294			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.37144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC035	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.31253			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.91756			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.37144			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.79920			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.37281			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.27000		110.30802		9.27000	110.28042			0.00	0	39,700,000.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.21430			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.99241			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.40611			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.48500		104.61306		9.48500	104.58628			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.10274			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.14012			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.55073			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.57076			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.57167			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.23842			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.27672			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.66000		113.45282		6.66000	113.43228			185,814,000,000.00	27,900,000	9,677,700,000.00
WS05	On 01/08/2018	Spot Bond	0.72000		242.33788		0.72000	242.29572			237,600,000,000.00	330,000,000	3,165,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.60000		103.59761		6.60000	103.57902			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.65000		104.33705		7.65000	104.31541			0.00	0	8,441,500,000.00
WSP3	On 28/05/2019	Spot Bond	7.97000		104.78642		7.97000	104.76379			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.31000		103.69164		8.31000	103.66831			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.41000		103.51570		8.41000	103.49214			0.00	0	1,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.25000		90.86212		6.25000	90.84693			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z018	On 31/03/2014	Spot Bond	4.84000	98.54946		4.84000	98.53658			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.85000	97.36579		4.85000	97.35311			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.18000	89.31204		6.18000	89.29710			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.83000	95.46528		4.83000	95.45269			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.25000	90.84693		6.25000	90.83174			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.36000	65.73804		7.36000	65.72491			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	27.54240		100.00000	27.49014			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	14.57854		100.00000	14.55088			0.00	0	0.00

Total for j-Bonds : 53,917,609,266,170,000.00 14,823,925,000 59 550 830 800.00

Grand Total: 53,917,611,868,491,100.00 14,824,221,281 59 553 320 660.00