



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 17/10/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 22/10/2013	Any day expiry	9.81440	9.81440		9.88230	9.88230		12.24	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	425.11480	0.42511	492.84030	0.49284	16.54	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	0.71480	0.00071	0.54030	0.00054	16.54	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	415.19940	0.41520	482.89670	0.48290	16.44	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	0.79940	0.00080	0.59670	0.00060	16.44	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	405.30260	0.40530	472.96610	0.47297	16.35	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	0.90260	0.00090	0.66610	0.00067	16.35	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	346.24850	0.34625	413.58110	0.41358	15.85	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	1.84850	0.00185	1.28110	0.00128	15.85	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	4.50580	0.00451	14.52820	0.01453	14.31	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	260.10580	0.26011	202.22820	0.20223	14.31	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			9.81860	9.81860	9.88660	9.88660	12.98	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	334.14460	0.33414	400.18560	0.40019	14.84	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	5.54460	0.00554	3.58560	0.00359	14.84	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	324.71050	0.32471	390.54680	0.39055	14.79	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	6.11050	0.00611	3.94680	0.00395	14.79	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	315.32780	0.31533	380.94120	0.38094	14.75	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	6.72780	0.00673	4.34120	0.00434	14.75	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	278.38740	0.27839	342.90140	0.34290	14.57	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	9.78740	0.00979	6.30140	0.00630	14.57	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	10.84350	0.01084	23.62160	0.02362	15.07	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	292.24350	0.29224	237.02160	0.23702	15.07	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			9.82280	9.82280	9.89100	9.89100	12.75	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,572.80570	1.57281	1,641.00650	1.64101	26.15	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	0.00570	0.00001	0.00650	0.00001	26.15	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,522.80710	1.52281	1,591.00790	1.59101	25.61	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	0.00710	0.00001	0.00790	0.00001	25.61	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	397.82660	0.39783	464.24150	0.46424	14.31	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	5.02660	0.00503	3.24150	0.00324	14.31	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	388.30400	0.38830	454.55070	0.45455	14.28	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	5.50400	0.00550	3.55070	0.00355	14.28	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	378.82130	0.37882	444.88630	0.44489	14.25	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	6.02130	0.00602	3.88630	0.00389	14.25	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	243.58120	0.24358	304.69060	0.30469	13.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	20.78120		0.02078		13.69060	0.01369	20.781	13.75	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	165.02490		0.16502		219.57080	0.21957	165.025	13.42	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	42.22490		0.04222		28.57080	0.02857	42.225	13.42	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Call	100.78440		0.10078		145.67860	0.14568	100.784	13.09	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Put	77.98440		0.07798		54.67860	0.05468	77.984	13.09	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			9.82420				9.82420	9.89240		12.93	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	289.58520		0.28959		352.50390	0.35250	289.585	13.73	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	15.38520		0.01539		10.10390	0.01010	15.385	13.73	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	1.65980		0.00166		3.73320	0.00373	1.660	18.96	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	777.45980		0.77746		711.33320	0.71133	777.460	18.96	0.00	0	0.00
\$ / R	On 31/10/2013	Any day expiry			9.82710				9.89530	9.89530		13.18	0.00	0	0.00
\$ / R	On 31/10/2013	Any day expiry	9.80	Call	115.49950		0.11550		0.00000	0.00000	115.500	13.22	130,000.00	1,000	1,000.00
\$ / R	On 31/10/2013	Any day expiry	9.80	Put	88.39950		0.08840		0.00000	0.00000	88.400	13.22	0.00	0	0.00
\$ / R	On 31/10/2013	Any day expiry	10.20	Call	16.59770		0.01660		28.73460	0.02873	16.598	15.63	0.00	0	1,000.00
\$ / R	On 31/10/2013	Any day expiry	10.20	Put	389.49770		0.38950		333.43460	0.33343	389.498	15.63	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			9.86580				9.86580	9.93440		13.31	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,566.10460		1.56610		1,634.63450	1.63463	1,566.105	17.85	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.30460		0.00030		0.23450	0.00023	0.305	17.85	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	466.15780		0.46616		527.31260	0.52731	466.158	12.70	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	30.35780		0.03036		22.91260	0.02291	30.358	12.70	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	457.77570		0.45778		518.59490	0.51859	457.776	12.71	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	31.97570		0.03198		24.19490	0.02419	31.976	12.71	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	449.45820		0.44946		509.93230	0.50993	449.458	12.72	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	33.65820		0.03366		25.53230	0.02553	33.658	12.72	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	370.13630		0.37014		426.63850	0.42664	370.136	12.85	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	54.33630		0.05434		42.23850	0.04224	54.336	12.85	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	266.20220		0.26620		315.14350	0.31514	266.202	13.05	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	100.40220		0.10040		80.74350	0.08074	100.402	13.05	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	22.97000		0.02297		30.78500	0.03079	22.970	18.26	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	907.17000		0.90717		846.38500	0.84638	907.170	18.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.88910				9.88910	9.95750		13.51	61,282,752.70	6,197	520,064.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,489.12660		2.48913		2,557.52160	2.55752	2,489.127	20.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.02660		0.00003		0.02160	0.00002	0.027	20.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,889.41400		1.88941		1,957.74950	1.95775	1,889.414	18.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.31400		0.00031		0.24950	0.00025	0.314	18.31	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,142.46470		1.14246		1,210.07280	1.21007	1,142.465	14.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	3.36470		0.00336		2.57280	0.00257	3.365	14.66	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	994.59450		0.99459		1,061.68060	1.06168	994.594	13.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	5.49450		0.00549		4.18060	0.00418	5.495	13.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	967.22300		0.96722		1,034.17920	1.03418	967.223	13.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	6.02300		0.00602		4.57920	0.00458	6.023	13.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	918.51230		0.91851		985.16590	0.98517	918.512	13.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	7.31230		0.00731		5.56590	0.00557	7.312	13.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	897.14160		0.89714		963.62960	0.96363	897.142	13.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	8.04160		0.00804		6.12960	0.00613	8.042	13.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	870.25660		0.87026		936.51600	0.93652	870.257	13.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	9.05660		0.00906		6.91600	0.00692	9.057	13.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	801.34100		0.80134		866.89500	0.86689	801.341	13.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	12.24100		0.01224		9.39500	0.00940	12.241	13.34	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	707.42420		0.70742		771.67290	0.77167	707.424	13.11	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	18.32420		0.01832		14.17290	0.01417	18.324	13.11	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	528.06740		0.52807		588.18430	0.58818	528.067	12.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	38.96740		0.03897		30.68430	0.03068	38.967	12.64	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	446.76270		0.44676		503.62270	0.50362	446.763	12.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	57.66270		0.05766		46.12270	0.04612	57.663	12.63	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	409.62520		0.40963		464.48950	0.46449	409.625	12.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	70.52520		0.07053		56.98950	0.05699	70.525	12.72	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Call	381.23540	0.38124	434.39490	0.43439	381.235	12.80	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Put	82.13540	0.08214	66.89490	0.06689	82.135	12.80	0.00	0	0	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	374.32600	0.37433	427.04560	0.42705	374.326	12.82	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	85.22600	0.08523	69.54560	0.06955	85.226	12.82	0.00	0	0	24,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	315.64480	0.31564	364.19120	0.36419	315.645	13.00	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	116.54480	0.11654	96.69120	0.09669	116.545	13.00	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	309.52000	0.30952	357.58250	0.35758	309.520	13.02	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	120.42000	0.12042	100.08250	0.10008	120.420	13.02	0.00	0	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Call	285.81690	0.28582	331.91200	0.33191	285.817	13.10	0.00	0	0	2,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Put	136.71690	0.13672	114.41200	0.11441	136.717	13.10	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Call	280.09040	0.28009	325.68690	0.32569	280.090	13.11	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Put	140.99040	0.14099	118.18690	0.11819	140.990	13.11	0.00	0	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	252.66190	0.25266	295.73400	0.29573	252.662	13.21	0.00	0	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	163.56190	0.16356	138.23400	0.13823	163.562	13.21	0.00	0	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	227.21900	0.22722	267.73380	0.26773	227.219	13.31	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	188.11900	0.18812	160.23380	0.16023	188.119	13.31	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Call	203.72620	0.20373	241.67620	0.24168	203.726	13.41	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Put	214.62620	0.21463	184.17620	0.18418	214.626	13.41	0.00	0	0	4,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Call	178.51270	0.17851	213.42300	0.21342	178.513	13.56	0.00	0	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Put	249.41270	0.24941	215.92300	0.21592	249.413	13.56	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	164.73110	0.16473	197.70020	0.19770	164.731	13.76	0.00	0	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	275.63110	0.27563	240.20020	0.24020	275.631	13.76	0.00	0	0	5,902.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	134.78340	0.13478	163.22050	0.16322	134.783	14.26	0.00	0	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	345.68340	0.34568	305.72050	0.30572	345.683	14.26	0.00	0	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Call	124.42930	0.12443	151.19140	0.15119	124.429	14.46	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Put	375.32930	0.37533	333.69140	0.33369	375.329	14.46	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Call	121.97370	0.12197	148.32970	0.14833	121.974	14.51	0.00	0	0	6,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Put	382.87370	0.38287	340.82970	0.34083	382.874	14.51	0.00	0	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	110.44180	0.11044	134.84410	0.13484	110.442	14.76	0.00	0	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	421.34180	0.42134	377.34410	0.37734	421.342	14.76	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Call	108.27810	0.10828	132.30500	0.13230	108.278	14.81	0.00	0	0	21,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Put	429.17810	0.42918	384.80500	0.38480	429.178	14.81	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	100.06860	0.10007	122.64440	0.12264	100.069	15.01	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	460.96860	0.46097	415.14440	0.41514	460.969	15.01	0.00	0	0	5,300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	96.21880	0.09622	118.09920	0.11810	96.219	15.12	0.00	0	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	477.11880	0.47712	430.59920	0.43060	477.119	15.12	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	90.74380	0.09074	111.61820	0.11162	90.744	15.27	0.00	0	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	501.64380	0.50164	454.11820	0.45412	501.644	15.27	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Call	80.79420	0.08079	99.78690	0.09979	80.794	15.57	0.00	0	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Put	551.69420	0.55169	502.28690	0.50229	551.694	15.57	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	74.83760	0.07484	92.66880	0.09267	74.838	15.77	0.00	0	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	585.73760	0.58574	535.16880	0.53517	585.738	15.77	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Call	64.52540	0.06453	80.26380	0.08026	64.525	16.19	0.00	0	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	655.42540	0.65543	602.76380	0.60276	655.425	16.19	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	61.19900	0.06120	76.23390	0.07623	61.199	16.36	0.00	0	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	682.09900	0.68210	628.73390	0.62873	682.099	16.36	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	57.08130	0.05708	71.23200	0.07123	57.081	16.58	0.00	0	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	717.98130	0.71798	663.73200	0.66373	717.981	16.58	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	56.10600	0.05611	70.04500	0.07005	56.106	16.63	0.00	0	0	18,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	727.00600	0.72701	672.54500	0.67254	727.006	16.63	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	52.40130	0.05240	65.52860	0.06553	52.401	16.86	0.00	0	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	763.30130	0.76330	708.02860	0.70803	763.301	16.86	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	48.18710	0.04819	60.37560	0.06038	48.187	17.14	0.00	0	0	19,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	809.08710	0.80909	752.87560	0.75288	809.087	17.14	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	44.38790	0.04439	55.71500	0.05572	44.388	17.42	0.00	0	0	550.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	855.28790	0.85529	798.21500	0.79822	855.288	17.42	0.00	0	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	37.86340	0.03786	47.67660	0.04768	37.863	17.97	0.00	0	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	948.76340	0.94876		890.17660	0.89018		948.763	17.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	35.60120	0.03560		44.87860	0.04488		35.601	18.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	986.50120	0.98650		927.37860	0.92738		986.501	18.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	31.57970	0.03158		39.89000	0.03989		31.580	18.64	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	1,062.47970	1.06248		1,002.39000	1.00239		1,062.480	18.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	27.92340	0.02792		35.35510	0.03536		27.923	19.06	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,138.82340	1.13882		1,077.85510	1.07786		1,138.823	19.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	22.20680	0.02221		28.24260	0.02824		22.207	19.79	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	1,283.10680	1.28311		1,220.74260	1.22074		1,283.107	19.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	20.63450	0.02063		26.27710	0.02628		20.634	20.03	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,331.53450	1.33153		1,268.77710	1.26878		1,331.535	20.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	16.69930	0.01670		21.33870	0.02134		16.699	20.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,477.59930	1.47760		1,413.83870	1.41384		1,477.599	20.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	13.69090	0.01369		17.54280	0.01754		13.691	21.49	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,624.59090	1.62459		1,560.04280	1.56004		1,624.591	21.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	10.71240	0.01071		13.76470	0.01376		10.712	22.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,821.61240	1.82161		1,756.26470	1.75626		1,821.612	22.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	8.04840	0.00805		10.34290	0.01034		8.048	24.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	2,118.94840	2.11895		2,052.84290	2.05284		2,118.948	24.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	7.74030	0.00774		9.80630	0.00981		7.740	26.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,468.64030	2.46864		2,402.30630	2.40231		2,468.640	26.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	7.70240	0.00770		9.70360	0.00970		7.702	28.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,618.60240	2.61860		2,552.20360	2.55220		2,618.602	28.07	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			9.90370	9.90370		9.97260	9.97260			13.69	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	432.31370	0.43231		487.01530	0.48702		432.314	12.62	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	78.61370	0.07861		64.41530	0.06442		78.614	12.62	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	404.51840	0.40452		457.56910	0.45757		404.518	12.71	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	90.81840	0.09082		74.96910	0.07497		90.818	12.71	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	397.75230	0.39775		450.37930	0.45038		397.752	12.74	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	94.05230	0.09405		77.77930	0.07778		94.052	12.74	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	391.05990	0.39106		443.25890	0.44326		391.060	12.76	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	97.35990	0.09736		80.65890	0.08066		97.360	12.76	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	46.59740	0.04660		57.34790	0.05735		46.597	17.90	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	982.89740	0.98290		924.74790	0.92475		982.897	17.90	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			9.95880	9.95880		10.02810	10.02810			13.87	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	1,662.36200	1.66236		1,731.00940	1.73101		1,662.362	15.52	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	3.56200	0.00356		2.90940	0.00291		3.562	15.52	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	231.67260	0.23167		264.30130	0.26430		231.673	14.36	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	392.87260	0.39287		356.20130	0.35620		392.873	14.36	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	138.12580	0.13813		159.70820	0.15971		138.126	15.97	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	689.32580	0.68933		641.60820	0.64161		689.326	15.97	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	136.41500	0.13642		157.77030	0.15777		136.415	16.01	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	697.61500	0.69761		649.67030	0.64967		697.615	16.01	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	134.73180	0.13473		155.86260	0.15586		134.732	16.05	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	705.93180	0.70593		657.76260	0.65776		705.932	16.05	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.00060	10.00060		10.07030	10.07030			14.50	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	1,708.75500	1.70875		1,777.19610	1.77720		1,708.755	15.81	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	8.15500	0.00816		6.89610	0.00690		8.155	15.81	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	341.70900	0.34171		380.18330	0.38018		341.709	14.23	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	341.10900	0.34111		309.88330	0.30988		341.109	14.23	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	178.87060	0.17887		202.16700	0.20217		178.871	16.26	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	748.27060	0.74827		701.86700	0.70187		748.271	16.26	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	176.97170	0.17697		200.06050	0.20006		176.972	16.29	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	756.37170	0.75637		709.76050	0.70976		756.372	16.29	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	175.09930	0.17510		197.98250	0.19798		175.099	16.33	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	764.49930	0.76450		717.68250	0.71768		764.499	16.33	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.00200	10.00200		10.07170	10.07170			14.51	0.00	0	20,140.00

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 27/02/2014	Any day expiry	10.63	Call	169.56190		0.16956		191.73230	0.19173	169.562	16.48	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	797.56190		0.79756		750.03230	0.75003	797.562	16.48	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.00340		10.00340		10.07320	10.07320		14.53	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	959.42750		0.95943		1,022.46520	1.02247	959.428	13.46	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	46.02750		0.04603		39.26520	0.03927	46.028	13.46	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	950.37580		0.95038		1,013.28130	1.01328	950.376	13.43	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	46.97580		0.04698		40.08130	0.04008	46.976	13.43	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	941.63860		0.94164		1,004.38420	1.00438	941.639	13.43	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	48.23860		0.04824		41.18420	0.04118	48.239	13.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.02790		10.02790		10.09790	10.09790		14.41	7,330,394.90	731	69,621.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,330.90420		2.33090		2,400.47030	2.40047	2,330.904	17.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	3.00420		0.00300		2.57030	0.00257	3.004	17.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,837.18160		1.83718		1,905.85630	1.90586	1,837.182	16.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	9.28160		0.00928		7.95630	0.00796	9.282	16.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,352.96540		1.35297		1,419.42090	1.41942	1,352.965	14.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	25.06540		0.02507		21.52090	0.02152	25.065	14.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	856.16710		0.85617		916.02470	0.91602	856.167	13.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	78.26710		0.07827		68.12470	0.06812	78.267	13.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	598.33960		0.59834		650.18240	0.65018	598.340	13.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	160.43960		0.16044		142.28240	0.14228	160.440	13.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	592.04990		0.59205		643.59670	0.64360	592.050	13.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	164.14990		0.16415		145.69670	0.14570	164.150	13.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	585.81090		0.58581		637.06070	0.63706	585.811	13.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	167.91090		0.16791		149.16070	0.14916	167.911	13.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	531.94120		0.53194		580.47940	0.58048	531.941	13.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	204.04120		0.20404		182.57940	0.18258	204.041	13.57	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	503.77400		0.50377		550.78490	0.55078	503.774	13.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	225.87400		0.22587		202.88490	0.20288	225.874	13.69	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	476.85150		0.47685		522.32830	0.52233	476.852	13.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	248.95150		0.24895		224.42830	0.22443	248.952	13.81	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	426.65070		0.42665		469.06310	0.46906	426.651	14.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	298.75070		0.29875		271.16310	0.27116	298.751	14.05	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	381.14090		0.38114		420.52950	0.42053	381.141	14.29	0.00	0	600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	353.24090		0.35324		322.62950	0.32263	353.241	14.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	323.96340		0.32396		359.01860	0.35902	323.963	14.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	446.06340		0.44606		411.11860	0.41112	446.063	14.76	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	291.79230		0.29179		324.15510	0.32416	291.792	15.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	513.89230		0.51389		476.25510	0.47626	513.892	15.11	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	277.06290		0.27706		308.14440	0.30814	277.063	15.28	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	549.16290		0.54916		510.24440	0.51024	549.163	15.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	263.17560		0.26318		293.02030	0.29302	263.176	15.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	585.27560		0.58528		545.12030	0.54512	585.276	15.46	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	250.08590		0.25009		278.73810	0.27874	250.086	15.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	622.18590		0.62219		580.83810	0.58084	622.186	15.63	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	237.75020		0.23775		265.25470	0.26525	237.750	15.81	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	659.85020		0.65985		617.35470	0.61735	659.850	15.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	226.12680		0.22613		252.52790	0.25253	226.127	15.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	698.22680		0.69823		654.62790	0.65463	698.227	15.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	205.00010		0.20500		229.33130	0.22933	205.000	16.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	777.10010		0.77710		731.43130	0.73143	777.100	16.34	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	203.03810		0.20304		227.17240	0.22717	203.038	16.38	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	785.13810		0.78514		739.27240	0.73927	785.138	16.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	195.42080		0.19542		218.78460	0.21878	195.421	16.52	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	817.52080		0.81752		770.88460	0.77088	817.521	16.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	162.33370		0.16233		182.23240	0.18223	162.334	17.25	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	984.43370		0.98443		934.33240	0.93433	984.434	17.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	142.17960		0.14218		159.86850	0.15987	142.180	17.79	0.00	0	200.00

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	11.00	Put	1,114.27960	1.11428			1,061.96850	1.06197	1,114.280	17.79	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Call	130.43340	0.13043			146.80520	0.14681	130.433	18.15	0.00	0	400.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Put	1,202.53340	1.20253			1,148.90520	1.14891	1,202.533	18.15	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Call	124.97990	0.12498			140.73430	0.14073	124.980	18.32	0.00	0	250.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Put	1,247.07990	1.24708			1,192.83430	1.19283	1,247.080	18.32	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Call	114.96180	0.11496			129.56540	0.12957	114.962	18.67	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Put	1,337.06180	1.33706			1,281.66540	1.28167	1,337.062	18.67	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Call	94.32080	0.09432			106.48310	0.10648	94.321	19.54	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Put	1,566.42080	1.56642			1,508.58310	1.50858	1,566.421	19.54	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Call	78.60270	0.07860			88.83830	0.08884	78.603	20.41	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Put	1,800.70270	1.80070			1,740.93830	1.74094	1,800.703	20.41	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Call	66.51340	0.06651			75.22360	0.07522	66.513	21.28	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Put	2,038.61340	2.03861			1,977.32360	1.97732	2,038.613	21.28	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Call	62.91590	0.06292			70.88560	0.07089	62.916	22.68	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Put	2,285.01590	2.28502			2,222.98560	2.22299	2,285.016	22.68	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Call	61.79960	0.06180			69.31010	0.06931	61.800	24.22	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Put	2,533.89960	2.53390			2,471.41010	2.47141	2,533.900	24.22	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.65	Call	61.47550	0.06148			68.76730	0.06877	61.476	25.14	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.65	Put	2,683.57550	2.68358			2,620.86730	2.62087	2,683.575	25.14	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.70	Call	61.41770	0.06142			68.64450	0.06864	61.418	25.45	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.70	Put	2,733.51770	2.73352			2,670.74450	2.67074	2,733.518	25.45	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	61.38090	0.06138			68.43420	0.06843	61.381	26.37	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	2,883.48090	2.88348			2,820.53420	2.82053	2,883.481	26.37	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call	61.53240	0.06153			68.44060	0.06844	61.532	27.30	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put	3,033.63240	3.03363			2,970.54060	2.97054	3,033.632	27.30	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.25	Call	19.00130	0.01900			21.57980	0.02158	19.001	27.61	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.25	Put	4,241.10130	4.24110			4,173.67980	4.17368	4,241.101	27.61	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.50	Call	14.70880	0.01471			16.78080	0.01678	14.709	27.61	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.50	Put	4,486.80880	4.48681			4,418.88080	4.41888	4,486.809	27.61	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry			10.03080	10.03080			10.10080	10.10080		14.60	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.09	Call	995.62840	0.99563			1,058.19230	1.05819	995.628	13.54	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.09	Put	54.82840	0.05483			47.39230	0.04739	54.828	13.54	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.10	Call	986.65920	0.98666			1,049.09070	1.04909	986.659	13.51	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.10	Put	55.85920	0.05586			48.29070	0.04829	55.859	13.51	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.11	Call	978.03210	0.97803			1,040.30430	1.04030	978.032	13.51	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.11	Put	57.23210	0.05723			49.50430	0.04950	57.232	13.51	0.00	0	0.00
\$ / R	On	26/03/2014		Any day expiry			10.04090	10.04090			10.11090	10.11090		14.63	0.00	0	0.00
\$ / R	On	26/03/2014		Any day expiry	8.30	Call	1,753.92460	1.75392			1,822.13290	1.82213	1,753.925	15.82	0.00	0	0.00
\$ / R	On	26/03/2014		Any day expiry	8.30	Put	13.02460	0.01302			11.23290	0.01123	13.025	15.82	0.00	0	6,000.00
\$ / R	On	26/03/2014		Any day expiry	10.10	Call	360.04190	0.36004			396.92180	0.39692	360.042	14.63	0.00	0	6,000.00
\$ / R	On	26/03/2014		Any day expiry	10.10	Put	419.14190	0.41914			386.02180	0.38602	419.142	14.63	0.00	0	0.00
\$ / R	On	26/05/2014		Any day expiry			10.12980	10.12980			10.20050	10.20050		15.08	0.00	0	10,150.00
\$ / R	On	26/05/2014		Any day expiry	9.94	Call	547.98360	0.54798			591.47220	0.59147	547.984	14.35	0.00	0	0.00
\$ / R	On	26/05/2014		Any day expiry	9.94	Put	358.18360	0.35818			330.97220	0.33097	358.184	14.35	0.00	0	0.00
\$ / R	On	26/05/2014		Any day expiry	9.95	Call	543.41240	0.54341			586.65210	0.58665	543.412	14.38	0.00	0	0.00
\$ / R	On	26/05/2014		Any day expiry	9.95	Put	363.61240	0.36361			336.15210	0.33615	363.612	14.38	0.00	0	0.00
\$ / R	On	26/05/2014		Any day expiry	9.96	Call	538.87720	0.53888			581.86870	0.58187	538.877	14.40	0.00	0	0.00
\$ / R	On	26/05/2014		Any day expiry	9.96	Put	369.07720	0.36908			341.36870	0.34137	369.077	14.40	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future			10.15630	10.15630			10.22710	10.22710		15.15	4,905,492.90	483	18,000.00
\$ / R	On	13/06/2014		Foreign Exchange Future	8.00	Call	2,171.04700	2.17105			2,240.14460	2.24014	2,171.047	15.97	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	8.00	Put	14.74700	0.01475			13.04460	0.01304	14.747	15.97	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	8.45	Call	1,738.16340	1.73816			1,805.38540	1.80539	1,738.163	15.01	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	8.45	Put	31.86340	0.03186			28.28540	0.02829	31.863	15.01	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	8.64	Call	1,560.12060	1.56012			1,626.08890	1.62609	1,560.121	14.63	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	8.64	Put	43.82060	0.04382			38.98890	0.03899	43.821	14.63	0.00	0	24,582.00
\$ / R	On	13/06/2014		Foreign Exchange Future	8.75	Call	1,458.74950	1.45875			1,523.83350	1.52383	1,458.750	14.42	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	8.75	Put	52.44950	0.05245			46.73350	0.04673	52.449	14.42	0.00	0	0.00

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	8.78	Call	1,431.35150	1.43135		1,496.17180	1.49617	1,431.351	14.36	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	8.78	Put	55.05150	0.05505		49.07180	0.04907	55.051	14.36	0.00	0	15,489.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.00	Call	1,234.20910	1.23421		1,296.76910	1.29677	1,234.209	13.92	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.00	Put	77.90910	0.07791		69.66910	0.06967	77.909	13.92	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.20	Call	1,061.85080	1.06185		1,121.79360	1.12179	1,061.851	13.53	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.20	Put	105.55080	0.10555		94.69360	0.09469	105.551	13.53	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.59	Call	777.13720	0.77714		829.37960	0.82938	777.137	13.72	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.59	Put	210.83720	0.21084		192.27960	0.19228	210.837	13.72	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.60	Call	770.51090	0.77051		822.53260	0.82253	770.511	13.72	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.60	Put	214.21090	0.21421		195.43260	0.19543	214.211	13.72	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.61	Call	763.91980	0.76392		815.71990	0.81572	763.920	13.73	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.61	Put	217.61980	0.21762		198.61990	0.19862	217.620	13.73	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.75	Call	678.78170	0.67878		727.32840	0.72733	678.782	13.91	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.75	Put	272.48170	0.27248		250.22840	0.25023	272.482	13.91	0.00	0	250.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.80	Call	652.40840	0.65241		699.73710	0.69974	652.408	14.04	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.80	Put	296.10840	0.29611		272.63710	0.27264	296.108	14.04	0.00	0	6.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.97	Call	570.15840	0.57016		613.40000	0.61340	570.158	14.51	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.97	Put	383.85840	0.38386		356.30000	0.35630	383.858	14.51	0.00	0	24,582.00
\$ / R	On	13/06/2014			Foreign Exchange Future	10.01	Call	552.40720	0.55241		594.70710	0.59471	552.407	14.62	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	10.01	Put	406.10720	0.40611		377.60710	0.37761	406.107	14.62	0.00	0	50.00
\$ / R	On	13/06/2014			Foreign Exchange Future	10.13	Call	502.58370	0.50258		542.12300	0.54212	502.584	14.95	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	10.13	Put	476.28370	0.47628		445.02300	0.44502	476.284	14.95	0.00	0	15,489.00
\$ / R	On	13/06/2014			Foreign Exchange Future	10.80	Call	304.99120	0.30499		331.63400	0.33163	304.991	16.87	0.00	0	6.00
\$ / R	On	13/06/2014			Foreign Exchange Future	10.80	Put	948.69120	0.94869		904.53400	0.90453	948.691	16.87	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	11.60	Call	181.72230	0.18172		198.59580	0.19860	181.722	19.13	0.00	0	250.00
\$ / R	On	13/06/2014			Foreign Exchange Future	11.60	Put	1,625.42230	1.62542		1,571.49580	1.57150	1,625.422	19.13	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	11.90	Call	152.98890	0.15299		167.37800	0.16738	152.989	19.96	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	11.90	Put	1,896.68890	1.89669		1,840.27800	1.84028	1,896.689	19.96	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	12.00	Call	144.90290	0.14490		158.57510	0.15858	144.903	20.23	0.00	0	24,582.00
\$ / R	On	13/06/2014			Foreign Exchange Future	12.00	Put	1,988.60290	1.98860		1,931.47510	1.93148	1,988.603	20.23	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	12.20	Call	130.58500	0.13059		142.96760	0.14297	130.585	20.78	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	12.20	Put	2,174.28500	2.17429		2,115.86760	2.11587	2,174.285	20.78	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	12.24	Call	127.98840	0.12799		140.13430	0.14013	127.988	20.89	0.00	0	15,489.00
\$ / R	On	13/06/2014			Foreign Exchange Future	12.24	Put	2,211.68840	2.21169		2,153.03430	2.15303	2,211.688	20.89	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	12.50	Call	123.56060	0.12356		134.90040	0.13490	123.561	22.18	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	12.50	Put	2,467.26060	2.46726		2,407.80040	2.40780	2,467.261	22.18	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	12.90	Call	120.13620	0.12014		130.59030	0.13059	120.136	24.21	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	12.90	Put	2,863.83620	2.86384		2,803.49030	2.80349	2,863.836	24.21	0.00	0	0.00
\$ / R	On	18/06/2014			Any day expiry			10.16360	10.16360		10.23450	10.23450		15.15	0.00	0	0.00
\$ / R	On	18/06/2014			Any day expiry	8.78	Call	1,439.51800	1.43952		1,504.38810	1.50439	1,439.518	14.32	0.00	0	0.00
\$ / R	On	18/06/2014			Any day expiry	8.78	Put	55.91800	0.05592		49.88810	0.04989	55.918	14.32	0.00	0	0.00
\$ / R	On	18/06/2014			Any day expiry	10.13	Call	511.64870	0.51165		551.40090	0.55140	511.649	14.96	0.00	0	0.00
\$ / R	On	18/06/2014			Any day expiry	10.13	Put	478.04870	0.47805		446.90090	0.44690	478.049	14.96	0.00	0	0.00
\$ / R	On	18/06/2014			Any day expiry	12.24	Call	132.45730	0.13246		144.85610	0.14486	132.457	20.84	0.00	0	0.00
\$ / R	On	18/06/2014			Any day expiry	12.24	Put	2,208.85730	2.20886		2,150.35610	2.15036	2,208.857	20.84	0.00	0	0.00
\$ / R	On	22/08/2014			Any day expiry			10.26160	10.26160		10.33320	10.33320		15.56	0.00	0	0.00
\$ / R	On	22/08/2014			Any day expiry	9.99	Call	692.89920	0.69290		737.76820	0.73777	692.899	14.71	0.00	0	0.00
\$ / R	On	22/08/2014			Any day expiry	9.99	Put	421.29920	0.42130		394.56820	0.39457	421.299	14.71	0.00	0	0.00
\$ / R	On	22/08/2014			Any day expiry	10.00	Call	688.38930	0.68839		733.05180	0.73305	688.389	14.74	0.00	0	0.00
\$ / R	On	22/08/2014			Any day expiry	10.00	Put	426.78930	0.42679		399.85180	0.39985	426.789	14.74	0.00	0	0.00
\$ / R	On	22/08/2014			Any day expiry	10.01	Call	683.91610	0.68392		728.37270	0.72837	683.916	14.77	0.00	0	0.00
\$ / R	On	22/08/2014			Any day expiry	10.01	Put	432.31610	0.43232		405.17270	0.40517	432.316	14.77	0.00	0	0.00
\$ / R	On	22/08/2014			Any day expiry	10.33	Call	556.82490	0.55682		595.00760	0.59501	556.825	15.64	0.00	0	0.00
\$ / R	On	22/08/2014			Any day expiry	10.33	Put	625.22490	0.62522		591.80760	0.59181	625.225	15.64	0.00	0	19,547.00
\$ / R	On	22/08/2014			Any day expiry	12.07	Call	212.01940	0.21202		228.72120	0.22872	212.019	20.00	0.00	0	19,547.00
\$ / R	On	22/08/2014			Any day expiry	12.07	Put	2,020.41940	2.02042		1,965.52120	1.96552	2,020.419	20.00	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future			10.29860	10.29860		10.37050	10.37050		15.71	0.00	0	0.00

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	7.90	Call	2,421.29230	2.42129	2,490.99260	2.49099	2,421.292	15.95	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	7.90	Put	22.69230	0.02269	20.49260	0.02049	22.692	15.95	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	8.40	Call	1,943.58540	1.94359	2,011.20680	2.01121	1,943.585	14.89	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	8.40	Put	44.98540	0.04499	40.70680	0.04071	44.985	14.89	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	8.90	Call	1,493.17760	1.49318	1,556.71890	1.55672	1,493.178	14.26	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	8.90	Put	94.57760	0.09458	86.21890	0.08622	94.578	14.26	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.00	Call	1,407.20450	1.40720	1,469.66010	1.46966	1,407.205	14.14	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.00	Put	108.60450	0.10860	99.16010	0.09916	108.605	14.14	0.00	0	20,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.30	Call	1,159.84790	1.15985	1,218.43560	1.21844	1,159.848	13.77	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.30	Put	161.24790	0.16125	147.93560	0.14794	161.248	13.77	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.60	Call	953.85030	0.95385	1,007.07500	1.00707	953.850	14.08	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.60	Put	255.25030	0.25525	236.57500	0.23657	255.250	14.08	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.90	Call	778.77660	0.77878	826.15110	0.82615	778.777	14.49	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.90	Put	380.17660	0.38018	355.65110	0.35565	380.177	14.49	0.00	0	6.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.00	Call	731.89630	0.73190	777.26030	0.77726	731.896	14.76	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.00	Put	433.29630	0.43330	406.76030	0.40676	433.296	14.76	0.00	0	20,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.29	Call	613.51200	0.61351	653.33380	0.65333	613.512	15.54	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.29	Put	604.91200	0.60491	572.83380	0.57283	604.912	15.54	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.30	Call	609.86310	0.60986	649.50320	0.64950	609.863	15.57	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.30	Put	611.26310	0.61126	579.00320	0.57900	611.263	15.57	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.31	Call	606.24110	0.60624	645.70030	0.64570	606.241	15.60	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.31	Put	617.64110	0.61764	585.20030	0.58520	617.641	15.60	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Call	417.18610	0.41719	446.46510	0.44647	417.186	17.19	0.00	0	6.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Put	1,068.58610	1.06859	1,025.96510	1.02597	1,068.586	17.19	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.00	Call	246.17360	0.24617	264.53060	0.26453	246.174	19.73	0.00	0	20,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.00	Put	1,947.57360	1.94757	1,894.03060	1.89403	1,947.574	19.73	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Call	235.45040	0.23545	253.06360	0.25306	235.450	19.97	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Put	2,036.85040	2.03685	1,982.56360	1.98256	2,036.850	19.97	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Call	202.36420	0.20236	217.27680	0.21728	202.364	21.55	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Put	2,503.76420	2.50376	2,446.77680	2.44678	2,503.764	21.55	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Call	194.14550	0.19415	207.60150	0.20760	194.145	23.97	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Put	3,045.54550	3.04555	2,987.10150	2.98710	3,045.545	23.97	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future			10.44230	10.44230	10.51880	10.51880		16.20	0.00	0	6,400.00
\$ / R	On	12/12/2014	8.00	Call	2,479.26060		2.47926	2,552.47310	2.55247	2,479.261	15.66	0.00	0	0	0.00
\$ / R	On	12/12/2014	8.00	Put	36.96060		0.03696	33.67310	0.03367	36.961	15.66	0.00	0	0	0.00
\$ / R	On	12/12/2014	8.45	Call	2,056.18440		2.05618	2,127.13510	2.12714	2,056.184	14.83	0.00	0	0	0.00
\$ / R	On	12/12/2014	8.45	Put	63.88440		0.06388	58.33510	0.05834	63.884	14.83	0.00	0	0	0.00
\$ / R	On	12/12/2014	8.50	Call	2,011.04660		2.01105	2,081.62690	2.08163	2,011.047	14.80	0.00	0	0	0.00
\$ / R	On	12/12/2014	8.50	Put	68.74660		0.06875	62.82690	0.06283	68.747	14.80	0.00	0	0	0.00
\$ / R	On	12/12/2014	8.55	Call	1,966.20320		1.96620	2,036.39530	2.03640	1,966.203	14.76	0.00	0	0	0.00
\$ / R	On	12/12/2014	8.55	Put	73.90320		0.07390	67.59530	0.06760	73.903	14.76	0.00	0	0	0.00
\$ / R	On	12/12/2014	9.00	Call	1,577.90360		1.57790	1,643.74970	1.64375	1,577.904	14.45	0.00	0	0	0.00
\$ / R	On	12/12/2014	9.00	Put	135.60360		0.13560	124.94970	0.12495	135.604	14.45	0.00	0	0	0.00
\$ / R	On	12/12/2014	9.50	Call	1,190.38410		1.19038	1,249.41660	1.24942	1,190.384	14.22	0.00	0	0	0.00
\$ / R	On	12/12/2014	9.50	Put	248.08410		0.24808	230.61660	0.23062	248.084	14.22	0.00	0	0	0.00
\$ / R	On	12/12/2014	9.60	Call	1,126.10890		1.12611	1,183.40320	1.18340	1,126.109	14.36	0.00	0	0	0.00
\$ / R	On	12/12/2014	9.60	Put	283.80890		0.28381	264.60320	0.26460	283.809	14.36	0.00	0	0	0.00
\$ / R	On	12/12/2014	10.00	Call	897.39670		0.89740	947.51040	0.94751	897.397	14.92	0.00	0	0	0.00
\$ / R	On	12/12/2014	10.00	Put	455.09670		0.45510	428.71040	0.42871	455.097	14.92	0.00	0	0	6.00
\$ / R	On	12/12/2014	10.50	Call	697.37490		0.69737	738.81430	0.73881	697.375	16.20	0.00	0	0	0.00
\$ / R	On	12/12/2014	10.50	Put	755.07490		0.75507	720.01430	0.72001	755.075	16.20	0.00	0	0	0.00
\$ / R	On	12/12/2014	11.00	Call	544.39130		0.54439	578.45230	0.57845	544.391	17.27	0.00	0	0	6.00
\$ / R	On	12/12/2014	11.00	Put	1,102.09130		1.10209	1,059.65230	1.05965	1,102.091	17.27	0.00	0	0	0.00
\$ / R	On	12/12/2014	11.50	Call	433.64970		0.43365	461.72440	0.46172	433.650	18.36	0.00	0	0	0.00
\$ / R	On	12/12/2014	11.50	Put	1,491.34970		1.49135	1,442.92440	1.44292	1,491.350	18.36	0.00	0	0	0.00
\$ / R	On	12/12/2014	12.00	Call	351.24980		0.35125	374.54940	0.37455	351.250	19.41	0.00	0	0	0.00
\$ / R	On	12/12/2014	12.00	Put	1,908.94980		1.90895	1,855.74940	1.85575	1,908.950	19.41	0.00	0	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI				9.88910	9.88910		9.95750	9.95750		13.51	375,785.80	38	885.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future											
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	45,440.37220	0.45440	51,164.34910	0.51164	45,440.372	12.61	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	5,530.37220	0.05530	4,414.34910	0.04414	5,530.372	12.61	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	44,676.27170	0.44676	50,362.27420	0.50362	44,676.272	12.63	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	5,766.27170	0.05766	4,612.27420	0.04612	5,766.272	12.63	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	43,919.27050	0.43919	49,566.62800	0.49567	43,919.270	12.65	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	6,009.27050	0.06009	4,816.62800	0.04817	6,009.271	12.65	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	10,006.86030	0.10007	12,264.44250	0.12264	10,006.860	15.01	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	46,096.86030	0.46097	41,514.44250	0.41514	46,096.860	15.01	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	8,236.49330	0.08236	10,165.94050	0.10166	8,236.493	15.52	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	54,326.49330	0.54326	49,415.94050	0.49416	54,326.493	15.52	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	99,596.29780	0.99596	93,671.20420	0.93671	99,596.298	18.25	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	3,506.29780	0.03506	4,421.20420	0.04421	3,506.298	18.25	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.02790	10.02790	10.09790	10.09790		14.92	0.00	0	25.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	22,858.78420	0.22859	25,521.29080	0.25521	22,858.784	15.96	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	69,068.78420	0.69069	64,731.29080	0.64731	69,068.784	15.96	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	22,634.08850	0.22634	25,274.97240	0.25275	22,634.089	15.99	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	69,844.08850	0.69844	65,484.97240	0.65485	69,844.088	15.99	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	22,411.82740	0.22412	25,031.25740	0.25031	22,411.827	16.03	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	70,621.82740	0.70622	66,241.25740	0.66241	70,621.827	16.03	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.15630	10.15630	10.22710	10.22710		0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	53,370.00000	0.53370	46,290.00000	0.46290	53,370.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	54,370.00000	0.54370	47,290.00000	0.47290	54,370.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	55,370.00000	0.55370	48,290.00000	0.48290	55,370.000	0.00	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			15.96540	15.96540	15.85970	15.85970		13.10	19,988,680.80	1,252	29,523.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,107.21600	1.10722	1,012.72330	1.01272	1,107.216	12.99	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	31.81600	0.03182	43.02330	0.04302	31.816	12.99	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,097.80090	1.09780	1,003.49390	1.00349	1,097.801	12.96	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	32.40090	0.03240	43.79390	0.04379	32.401	12.96	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,088.39810	1.08840	994.27990	0.99428	1,088.398	12.93	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	32.99810	0.03300	44.57990	0.04458	32.998	12.93	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			16.17740	16.17740	16.07150	16.07150		13.70	0.00	0	6,302.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	3,342.17660	3.34218	3,238.95020	3.23895	3,342.177	18.04	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	14.77660	0.01478	17.45020	0.01745	14.777	18.04	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	3,193.40000	3.19340	3,090.43830	3.09044	3,193.400	17.48	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	16.00000	0.01600	18.93830	0.01894	16.000	17.48	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	1,960.91470	1.96091	1,862.12530	1.86213	1,960.915	12.82	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	33.51470	0.03351	40.62530	0.04063	33.515	12.82	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,921.83900	1.92184	1,823.28330	1.82328	1,921.839	12.67	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	34.43900	0.03444	41.78330	0.04178	34.439	12.67	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,912.07570	1.91208	1,813.58000	1.81358	1,912.076	12.63	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	34.67570	0.03468	42.08000	0.04208	34.676	12.63	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,902.31480	1.90231	1,803.87970	1.80388	1,902.315	12.59	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	34.91480	0.03491	42.37970	0.04238	34.915	12.59	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	1,724.12830	1.72413	1,627.85130	1.62785	1,724.128	12.35	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	46.72830	0.04673	56.35130	0.05635	46.728	12.35	0.00	0	327.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.37300	16.37300	16.26580	16.26580		14.27	0.00	0	200.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	912.00490	0.91200	851.05280	0.85105	912.005	14.03	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	579.00490	0.57900	625.25280	0.62525	579.005	14.03	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	907.11290	0.90711	846.39670	0.84640	907.113	14.04	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	584.11290	0.58411	630.59670	0.63060	584.113	14.04	0.00	0	0.00

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	16.06	Put	589.24430	0.58924	635.96340	0.63596	589.244	14.05	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	902.24430	0.90224	841.76340	0.84176	902.244	14.05	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			16.58960	16.58960	16.48110	16.48110		14.57	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	839.29120	0.83929	788.82770	0.78883	839.291	15.07	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	1,089.69120	1.08969	1,147.72770	1.14773	1,089.691	15.07	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	835.81910	0.83582	785.52710	0.78553	835.819	15.09	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	1,096.21910	1.09622	1,154.42710	1.15443	1,096.219	15.09	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	832.36290	0.83236	782.24200	0.78224	832.363	15.10	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	1,102.76290	1.10276	1,161.14200	1.16114	1,102.763	15.10	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10117	0.10117	0.10074	0.10074		17.08	0.00	0	14,300.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,126.57570	0.01127	1,085.56310	0.01086	1,126.576	16.56	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	9.17570	0.00009	11.26310	0.00011	9.176	16.56	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	333.53640	0.00334	311.33720	0.00311	333.536	17.08	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	216.13640	0.00216	237.03720	0.00237	216.136	17.08	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	65.92470	0.00066	60.96710	0.00061	65.925	20.40	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	948.52470	0.00949	986.66710	0.00987	948.525	20.40	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10268	0.10268	0.10224	0.10224		17.62	0.00	0	50.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,319.79590	0.01320	1,281.61090	0.01282	1,319.796	16.48	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	52.29590	0.00052	57.31090	0.00057	52.296	16.48	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	603.97840	0.00604	579.24420	0.00579	603.978	17.62	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	336.47840	0.00336	354.94420	0.00355	336.478	17.62	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	261.03640	0.00261	248.96090	0.00249	261.036	20.24	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	993.53640	0.00994	1,024.66090	0.01025	993.536	20.24	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.52020	13.52020	13.43500	13.43500		12.82	20,685,906.00	1,530	80,075.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,320.54290	2.32054	2,235.52880	2.23553	2,320.543	16.09	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	0.34290	0.00034	0.52880	0.00053	0.343	16.09	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,077.94010	2.07794	1,993.11950	1.99312	2,077.940	15.48	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	0.74010	0.00074	1.11950	0.00112	0.740	15.48	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,028.06560	2.02807	1,943.30380	1.94330	2,028.066	15.36	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	0.86560	0.00087	1.30380	0.00130	0.866	15.36	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,978.21180	1.97821	1,893.51760	1.89352	1,978.212	15.23	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	1.01180	0.00101	1.51760	0.00152	1.012	15.23	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Call	1,278.03650	1.27804	1,196.10590	1.19611	1,278.036	13.27	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Put	7.83650	0.00784	11.10590	0.01111	7.836	13.27	0.00	0	22,875.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Put	8.89240	0.00889	12.56300	0.01256	8.892	13.10	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Call	1,229.09240	1.22909	1,147.56300	1.14756	1,229.092	13.10	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,034.98310	1.03498	955.60160	0.95560	1,034.983	12.40	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	14.78310	0.01478	20.60160	0.02060	14.783	12.40	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	939.28370	0.93928	861.39380	0.86139	939.284	12.06	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	19.08370	0.01908	26.39380	0.02639	19.084	12.06	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Put	24.64590	0.02465	33.80930	0.03381	24.646	11.71	0.00	0	25,925.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Call	844.84590	0.84485	768.80930	0.76881	844.846	11.71	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Call	798.20830	0.79821	723.25660	0.72326	798.208	11.53	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Put	28.00830	0.02801	38.25660	0.03826	28.008	11.53	0.00	0	800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Call	712.39570	0.71240	641.03270	0.64103	712.396	11.73	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Put	42.19570	0.04220	56.03270	0.05603	42.196	11.73	0.00	0	15,000.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Put	61.03620	0.06104	79.00960	0.07901	61.036	11.93	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Call	631.23620	0.63124	564.00960	0.56401	631.236	11.93	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	519.50680	0.51951	459.28760	0.45929	519.507	12.23	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	99.30680	0.09931	124.28760	0.12429	99.307	12.23	0.00	0	6,100.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	452.31550	0.45232	397.11470	0.39711	452.316	12.42	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	132.11550	0.13212	162.11470	0.16211	132.115	12.42	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Put	216.11690	0.21612	256.36640	0.25637	216.117	12.82	0.00	0	3,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Call	336.31690	0.33632	291.36640	0.29137	336.317	12.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	128.18330	0.12818		108.09110	0.10809	128.183	14.34	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	607.98330	0.60798		673.09110	0.67309	607.983	14.34	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Call	99.80490	0.09980		83.81340	0.08381	99.805	14.73	0.00	0	15,250.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Put	729.60490	0.72960		798.81340	0.79881	729.605	14.73	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Put	945.64910	0.94565		1,020.03540	1.02004	945.649	15.39	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Call	65.84910	0.06585		55.03540	0.05504	65.849	15.39	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	43.66890	0.04367		36.40400	0.03640	43.669	16.05	0.00	0	12,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	1,173.46890	1.17347		1,251.40400	1.25140	1,173.469	16.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Call	21.21760	0.02122		17.58700	0.01759	21.218	16.79	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Put	1,551.01760	1.55102		1,632.58700	1.63259	1,551.018	16.79	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,841.88560	1.84189		1,924.98540	1.92499	1,841.886	17.28	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	12.08560	0.01209		9.98540	0.00999	12.086	17.28	0.00	0	7,500.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.71220	13.71220		13.62730	13.62730		13.86	13,712,200.00	1,000	25,536.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,290.83140	1.29083		1,217.54640	1.21755	1,290.831	12.78	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	68.63140	0.06863		80.24640	0.08025	68.631	12.78	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,282.22380	1.28222		1,209.12210	1.20912	1,282.224	12.78	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	70.02380	0.07002		81.82210	0.08182	70.024	12.78	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,273.63810	1.27364		1,200.72140	1.20072	1,273.638	12.78	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	71.43810	0.07144		83.42140	0.08342	71.438	12.78	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,155.84460	1.15584		1,085.70360	1.08570	1,155.845	12.79	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	93.64460	0.09364		108.40360	0.10840	93.645	12.79	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.89020	13.89020		13.80440	13.80440		14.39	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	693.26940	0.69327		648.50120	0.64850	693.269	14.38	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	593.06940	0.59307		634.10120	0.63410	593.069	14.38	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	688.96980	0.68897		644.41460	0.64441	688.970	14.39	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	598.76980	0.59877		640.01460	0.64001	598.770	14.39	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	604.57620	0.60458		646.03350	0.64603	604.576	14.41	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	684.77620	0.68478		640.43350	0.64043	684.776	14.41	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.08800	14.08800		14.00090	14.00090		14.84	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	711.49310	0.71149		671.54730	0.67155	711.493	15.36	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	963.49310	0.96349		1,010.64730	1.01065	963.493	15.36	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	708.09780	0.70810		668.30970	0.66831	708.098	15.38	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	970.09780	0.97010		1,017.40970	1.01741	970.098	15.38	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	704.72060	0.70472		665.08980	0.66509	704.721	15.40	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	976.72060	0.97672		1,024.18980	1.02419	976.721	15.40	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.28790	14.28790		14.20480	14.20480		15.30	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,199.15690	1.19916		1,147.74100	1.14774	1,199.157	14.49	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	601.25690	0.60126		632.94100	0.63294	601.257	14.49	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	606.40220	0.60640		638.24200	0.63824	606.402	14.51	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,194.30220	1.19430		1,143.04200	1.14304	1,194.302	14.51	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,189.46880	1.18947		1,138.36420	1.13836	1,189.469	14.52	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	611.56880	0.61157		643.56420	0.64356	611.569	14.52	0.00	0	0.00
2025	On 07/11/2013	Bond Future			109.50809	109.50809		109.48081	109.48081		0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	1,481.91000	1.48191		1,509.19000	1.50919	1,481.910	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	1,491.91000	1.49191		1,519.19000	1.51919	1,491.910	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	1,501.91000	1.50191		1,529.19000	1.52919	1,501.910	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future			105.95749	105.95749		105.92982	105.92982		0.00	0.00	0	18.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	4,032.51000	4.03251		4,060.18000	4.06018	4,032.510	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	4,042.51000	4.04251		4,070.18000	4.07018	4,042.510	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
2038	On 07/11/2013	Bond Future	110.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	4,052.51000		4.05251	4,080.18000	4.08018		4,052.510		0.00	0	0.00
2050	On 07/11/2013	Bond Future			109.69057		109.69057	110.45634	110.45634				0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000	466.34000	0.46634		0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	299.43000		0.29943	0.00000	0.00000		299.430		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000	456.34000	0.45634		0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	309.43000		0.30943	0.00000	0.00000		309.430		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000	446.34000	0.44634		0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	319.43000		0.31943	0.00000	0.00000		319.430		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL37	On 07/11/2013	Index Future			415.97900		415.97900	414.30900	414.30900				0.00	0	0.00
AL37	On 06/02/2014	Index Future			421.45100		421.45100	419.76000	419.76000				0.00	0	0.00
AL7T	On 07/11/2013	Index Future			494.24600		494.24600	491.50000	491.50000				0.00	0	1.00
AL7T	On 06/02/2014	Index Future			500.74800		500.74800	497.96600	497.96600				0.00	0	0.00
ALBI	On 07/11/2013	Index Future			443.06500		443.06500	440.62100	440.62100				0.00	0	759.00
ALBI	On 06/02/2014	Index Future			448.89300		448.89300	446.41700	446.41700				0.00	0	112.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.49900		9.49900	9.45640	9.45640			11.92	5,205,452.00	548	7,087.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,201.48800		1.20149	1,159.65180	1.15965		1,201.488	15.38	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	2.48800		0.00249	3.25180	0.00325		2.488	15.38	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	906.48510		0.90649	865.93140	0.86593		906.485	14.10	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	7.48510		0.00749	9.53140	0.00953		7.485	14.10	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	92.22720		0.09223	107.84320	0.10784		92.227	11.74	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	291.22720		0.29123	264.24320	0.26424		291.227	11.74	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	198.63760		0.19864	177.82070	0.17782		198.638	11.94	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	159.63760		0.15964	181.42070	0.18142		159.638	11.94	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	193.72880		0.19373	173.29370	0.17329		193.729	11.96	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	164.72880		0.16473	186.89370	0.18689		164.729	11.96	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	169.90870		0.16991	192.45330	0.19245		169.909	11.98	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	188.90870		0.18891	168.85330	0.16885		188.909	11.98	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	137.89350		0.13789	122.18140	0.12218		137.894	12.22	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	238.89350		0.23889	265.78140	0.26578		238.893	12.22	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	16.72530		0.01673	14.39040	0.01439		16.725	13.87	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	817.72530		0.81773	857.99040	0.85799		817.725	13.87	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	7.78400		0.00778	6.73640	0.00674		7.784	15.11	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,108.78400		1.10878	1,150.33640	1.15034		1,108.784	15.11	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.57380		9.57380	9.53130	9.53130				0.00	0	3,814.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	335.25630		0.33526	312.86930	0.31287		335.256	11.92	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	251.45630		0.25146	271.56930	0.27157		251.456	11.92	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	330.02330		0.33002	307.86920	0.30787		330.023	11.92	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	256.22330		0.25622	276.56920	0.27657		256.223	11.92	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	325.16430		0.32516	303.24440	0.30324		325.164	11.94	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	261.36430		0.26136	281.94440	0.28194		261.364	11.94	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.64070		9.64070	9.59740	9.59740				0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	281.66030		0.28166	264.63450	0.26463		281.660	12.50	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	530.96030		0.53096	557.23450	0.55723		530.960	12.50	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	537.55650		0.53756	563.99200	0.56399		537.557	12.51	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	278.25650		0.27826	261.39200	0.26139		278.257	12.51	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	274.88890		0.27489	258.18480	0.25818		274.889	12.52	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	544.18890		0.54419	570.78480	0.57078		544.189	12.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.71470		9.71470		9.67040	9.67040		12.27	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	541.68100		0.54168	516.78900	0.51679		541.681	12.24	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	366.98100		0.36698	386.38900	0.38639		366.981	12.24	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	536.40790		0.53641	511.67290	0.51167		536.408	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	371.70790		0.37171	391.27290	0.39127		371.708	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	531.17080		0.53117	506.59280	0.50659		531.171	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	376.47080		0.37647	396.19280	0.39619		376.471	12.25	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.59980		9.59980	9.61000	9.61000			11.44	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	70.81470		0.07081	74.78450	0.07478		70.815	12.70	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	411.01470		0.41101	404.78450	0.40478		411.015	12.70	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	68.92850		0.06893	72.82810	0.07283		68.929	12.74	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	419.12850		0.41913	412.82810	0.41283		419.128	12.74	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	67.09250		0.06709	70.92280	0.07092		67.093	12.78	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	427.29250		0.42729	420.92280	0.42092		427.293	12.78	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.71120		9.71120	9.72260	9.72260			12.93	0.00	0	154.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	239.13350		0.23913	244.94720	0.24495		239.133	13.55	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	467.93350		0.46793	462.34720	0.46235		467.933	13.55	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	235.99650		0.23600	241.76110	0.24176		235.997	13.57	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	474.79650		0.47480	469.16110	0.46916		474.797	13.57	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	232.89970		0.23290	238.61550	0.23862		232.900	13.60	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	481.69970		0.48170	476.01550	0.47602		481.700	13.60	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			23.54150		23.54150	-4.23920	-4.23920				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			313.11190		313.11190	350.88560	350.88560				0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			228.45220		228.45220	264.92910	264.92910				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			175.41460		175.41460	147.10470	147.10470				0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			20.77540		20.77540	24.65340	24.65340				0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.95900		10.95900	10.87620	10.87620			13.84	0.00	0	562.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	325.40230		0.32540	277.91310	0.27791		325.402	13.48	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	156.40230		0.15640	191.71310	0.19171		156.402	13.48	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	319.67320		0.31967	272.75720	0.27276		319.673	13.50	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	160.67320		0.16067	196.55720	0.19656		160.673	13.50	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	314.01410		0.31401	267.67120	0.26767		314.014	13.52	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	165.01410		0.16501	201.47120	0.20147		165.014	13.52	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.12290		11.12290	11.04010	11.04010			14.24	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	350.90440		0.35090	315.68540	0.31569		350.904	14.94	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	518.00440		0.51800	565.58540	0.56559		518.004	14.94	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	347.40810		0.34741	312.47690	0.31248		347.408	14.96	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	524.50810		0.52451	572.37690	0.57238		524.508	14.96	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	343.94620		0.34395	309.30120	0.30930		343.946	14.98	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	531.04620		0.53105	579.20120	0.57920		531.046	14.98	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.62160		1.62160	1.63200	1.63200			12.80	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	231.69000		0.02317	277.19120	0.02772		231.690	13.80	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	515.69000		0.05157	457.19120	0.04572		515.690	13.80	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	201.96730		0.02020	243.25490	0.02433		201.967	14.00	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	585.96730		0.05860	523.25490	0.05233		585.967	14.00	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	175.77820		0.01758	213.10430	0.02131		175.778	14.20	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	659.77820		0.06598	593.10430	0.05931		659.778	14.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 17/03/2014	Foreign Exchange Future			1.63900		1.63900		1.65080	1.65080		13.96	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	402.56820		0.04026	452.37160	0.04524	402.568		14.63	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	912.56820		0.09126	844.37160	0.08444	912.568		14.63	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	374.99440		0.03750	422.15630	0.04222	374.994		14.80	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	984.99440		0.09850	914.15630	0.09142	984.994		14.80	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	349.39360		0.03494	394.02780	0.03940	349.394		14.97	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	1,059.39360		0.10594	986.02780	0.09860	1,059.394		14.97	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			110.57158		110.57158	110.94458	110.94458				0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	581.58000		0.58158	954.58000	0.95458	581.580		0.00	0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	571.58000		0.57158	944.58000	0.94458	571.580		0.00	0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	561.58000		0.56158	934.58000	0.93458	561.580		0.00	0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.30463		84.98018	9.38642	84.34237				0.00	0	6,292.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	6,784.06000		6.78406	7,421.87000	7.42187	6,784.060		0.00	0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	6,695.78000		6.69578	7,333.59000	7.33359	6,695.780		0.00	0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	6,607.63000		6.60763	7,245.44000	7.24544	6,607.630		0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.41387		86.09813	9.49835	85.45191				0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	961.96000		0.96196	315.74000	0.31574	961.960		0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	1,037.49000		1.03749	391.27000	0.39127	1,037.490		0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	1,112.91000		1.11291	466.69000	0.46669	1,112.910		0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
GOVI	On 07/11/2013	GOVI			442.45000		442.45000	439.99800	439.99800				0.00	0	135.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	35,400.00000		3.54000	59,920.00000	5.99200	35,400.000		0.00	0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	35,500.00000		3.55000	60,020.00000	6.00200	35,500.000		0.00	0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	35,600.00000		3.56000	60,120.00000	6.01200	35,600.000		0.00	0.00	0	0.00
GOVI	On 06/02/2014	GOVI			448.27000		448.27000	445.78600	445.78600				0.00	0	269.00
GOVI	On 06/02/2014	GOVI	439.99	Call	82,800.00000		8.28000	57,960.00000	5.79600	82,800.000		0.00	0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	82,700.00000		8.27000	57,860.00000	5.78600	82,700.000		0.00	0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	82,600.00000		8.26000	57,760.00000	5.77600	82,600.000		0.00	0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		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

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		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/11/2013		Index Future	196.83900	196.83900		196.68500	196.68500			0.00	0	1,166.00
IGOV	On 06/02/2014		Index Future	199.45300	199.45300		199.29700	199.29700			0.00	0	190.00
ILBI	On 07/11/2013		Index Future	533.35700	533.35700		532.87700	532.87700			0.00	0	0.00
ILBI	On 06/02/2014		Index Future	540.54600	540.54600		540.06000	540.06000			0.00	0	186.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 20/11/2013		Jibar Tradeable Future	5.15000	94.85000		5.15000	94.85000			189,695,000.00	8,000	100.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.18000	94.82000		5.19000	94.81000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.20000	94.80000		5.21000	94.79000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.28000	94.72000		5.29000	94.71000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.32000	94.68000		5.33000	94.67000			0.00	0	400.00
JIBAR FUTURE	On 16/04/2014		Jibar Tradeable Future	5.43000	94.57000		5.50000	5.50000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.61000	94.39000		5.63000	94.37000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	5.81000	94.19000		5.85000	94.15000			47,088,750.00	2,000	1,000.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.05000	93.95000		6.09000	93.91000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.30000	93.70000		6.35000	93.65000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.55000	93.45000		6.60000	93.40000			46,713,750.00	2,000	2,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.81000	93.19000		6.85000	93.15000			0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.39680	8.39680		8.36470	8.36470		9.45	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	290.31470	0.29031	265.69890	0.26570	290.315	9.28	0.00	0	0.00	
NZ\$ / R	On 13/12/2013	8.14	Put	33.51470	0.03351	40.99890	0.04100	33.515	9.28	0.00	0	0.00	
NZ\$ / R	On 13/12/2013	8.15	Call	282.46070	0.28246	258.18310	0.25818	282.461	9.29	0.00	0	0.00	
NZ\$ / R	On 13/12/2013	8.15	Put	35.66070	0.03566	43.48310	0.04348	35.661	9.29	0.00	0	0.00	
NZ\$ / R	On 13/12/2013	8.16	Call	274.70750	0.27471	250.77520	0.25078	274.708	9.29	0.00	0	0.00	
NZ\$ / R	On 13/12/2013	8.16	Put	37.90750	0.03791	46.07520	0.04608	37.908	9.29	0.00	0	0.00	
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.46050	8.46050		8.42750	8.42750		11.06	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Call	427.85180	0.42785	405.08440	0.40508	427.852	10.96	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	8.14	Put	107.35180	0.10735	117.58440	0.11758	107.352	10.96	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	8.15	Call	420.98910	0.42099	398.42720	0.39843	420.989	10.97	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	8.15	Put	110.48910	0.11049	120.92720	0.12093	110.489	10.97	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	8.16	Call	414.18900	0.41419	391.83410	0.39183	414.189	10.97	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	8.16	Put	113.68900	0.11369	124.33410	0.12433	113.689	10.97	0.00	0	0.00	
R / ¥EN	On 13/12/2013		Foreign Exchange Future	9.96060	9.96060	0.10037	10.00740	10.00740		17.00	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Call	4,371.26960	0.43713	4,709.16770	0.47092	4,371.270	18.17	0.00	0	0.00	
R / ¥EN	On 13/12/2013	9.69	Put	1,665.26960	0.16653	1,535.16770	0.15352	1,665.270	18.17	0.00	0	0.00	
R / ¥EN	On 13/12/2013	9.70	Call	4,302.50460	0.43025	4,638.19980	0.46382	4,302.505	18.13	0.00	0	0.00	
R / ¥EN	On 13/12/2013	9.70	Put	1,696.50460	0.16965	1,564.19980	0.15642	1,696.505	18.13	0.00	0	0.00	
R / ¥EN	On 13/12/2013	9.71	Call	4,234.22040	0.42342	4,567.68850	0.45677	4,234.220	18.09	0.00	0	0.00	
R / ¥EN	On 13/12/2013	9.71	Put	1,728.22040	0.17282	1,593.68850	0.15937	1,728.220	18.09	0.00	0	0.00	
R023	On 07/11/2013		Bond Future	7.41389	103.77552		7.50059	103.19415			0.00	0	12,954.00
R023	On 07/11/2013	6.49	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00	
R023	On 07/11/2013	6.49	Put	6,466.61000	6.46661	7,047.98000	7.04798	6,466.610	0.000	0.00	0	0.00	
R023	On 07/11/2013	6.50	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00	
R023	On 07/11/2013	6.50	Put	6,393.88000	6.39388	6,975.25000	6.97525	6,393.880	0.000	0.00	0	0.00	
R023	On 07/11/2013	6.51	Call	0.00000	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
R023	On 07/11/2013	Bond Future	6.51	Put	6,321.20000		6.32120	6,902.57000	6.90257		6,321.200		0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.49775		105.14068	7.58797	104.55167				0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	2,211.47000		2.21147	1,622.46000	1.62246		2,211.470		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	2,275.15000		2.27515	1,686.14000	1.68614		2,275.150		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	2,338.79000		2.33879	1,749.78000	1.74978		2,338.790		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.77889		115.43697	5.86791	115.27025			2.61	577,184.85	5	27,649.00
R157	On 07/11/2013	Bond Future	5.59	Call	142.12000		0.14212	102.06000	0.10206		142.120	2.58	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	496.97000		0.49697	623.63000	0.62363		496.970	2.58	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	148.11000		0.14811	106.68000	0.10668		148.110	2.58	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	484.14000		0.48414	609.43000	0.60943		484.140	2.58	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	154.29000		0.15429	111.45000	0.11145		154.290	2.58	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	471.50000		0.47150	595.38000	0.59538		471.500	2.58	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.86965		116.95555	5.97448	116.78666			2.41	0.00	0	606.00
R157	On 06/02/2014	Bond Future	5.64	Call	448.47000		0.44847	385.76000	0.38576		448.470	2.38	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	819.67000		0.81967	925.85000	0.92585		819.670	2.38	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	455.27000		0.45527	391.90000	0.39190		455.270	2.38	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	810.27000		0.81027	915.79000	0.91579		810.270	2.38	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	462.14000		0.46214	398.09000	0.39809		462.140	2.38	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	800.95000		0.80095	905.79000	0.90579		800.950	2.38	0.00	0	0.00
R157	On 08/05/2014	Bond Future			5.95408		111.72296	6.08019	111.55189			2.22	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	313.34000		0.31334	268.95000	0.26895		313.340	2.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,357.94000		1.35794	1,484.62000	1.48462		1,357.940	2.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,348.02000		1.34802	1,474.29000	1.47429		1,348.020	2.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	317.18000		0.31718	272.38000	0.27238		317.180	2.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	321.06000		0.32106	275.83000	0.27583		321.060	2.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,338.14000		1.33814	1,463.98000	1.46398		1,338.140	2.15	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.01460		113.28883	6.17168	113.11552			2.00	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	1,286.91000		1.28691	1,177.80000	1.17780		1,286.910	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	490.02000		0.49002	554.22000	0.55422		490.020	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	1,294.35000		1.29435	1,184.91000	1.18491		1,294.350	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	486.54000		0.48654	550.41000	0.55041		486.540	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	1,301.81000		1.30181	1,192.03000	1.19203		1,301.810	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	483.08000		0.48308	546.61000	0.54661		483.080	2.05	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.78872		126.13725	7.89046	125.19221			13.62	6,306,862.50	50	57,222.00
R186	On 07/11/2013	Bond Future	6.50	Call	1.33000		0.00133	0.76000	0.00076		1.330	13.30	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	12,909.57000		12.90957	13,854.04000	13.85404		12,909.570	13.30	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	9.73000		0.00973	5.75000	0.00575		9.730	13.30	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	10,271.56000		10.27156	11,212.62000	11.21262		10,271.560	13.30	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	2,789.01000		2.78901	2,214.50000	2.21450		2,789.010	13.62	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	837.86000		0.83786	1,208.39000	1.20839		837.860	13.62	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	3,722.19000		3.72219	3,042.13000	3.04213		3,722.190	13.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	502.11000		0.50211	767.09000	0.76709		502.110	13.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	483.02000		0.48302	741.11000	0.74111		483.020	13.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	3,793.02000		3.79302	3,106.07000	3.10607		3,793.020	13.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	3,864.35000		3.86435	3,170.60000	3.17060		3,864.350	13.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	464.53000		0.46453	715.82000	0.71582		464.530	13.70	0.00	0	0.00



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 07/11/2013	Bond Future	8.25	Call	4,526.38000		4.52638		3,776.04000	3.77604	4,526.380	13.74	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	322.42000		0.32242		517.12000	0.51712	322.420	13.74	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	103.24000		0.10324		186.67000	0.18667	103.240	13.87	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.50	Call	6,501.12000		6.50112		5,639.51000	5.63951	6,501.120	13.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	8,562.02000		8.56202		7,646.08000	7.64608	8,562.020	13.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	27.34000		0.02734		56.44000	0.05644	27.340	13.99	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	10,622.11000		10.62211		9,685.44000	9.68544	10,622.110	14.12	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	6.06000		0.00606		14.43000	0.01443	6.060	14.12	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			7.87037		122.50714		7.97572	121.54966		14.25	0.00	0	125.00
R186	On 06/02/2014	Bond Future	7.74	Call	3,285.73000		3.28573		2,874.95000	2.87495	3,285.730	14.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	4,485.36000		4.48536		5,032.06000	5.03206	4,485.360	14.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	3,327.01000		3.32701		2,912.63000	2.91263	3,327.010	14.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	4,434.04000		4.43404		4,977.14000	4.97714	4,434.040	14.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	3,368.59000		3.36859		2,950.62000	2.95062	3,368.590	14.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	4,383.11000		4.38311		4,922.62000	4.92262	4,383.110	14.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	8,837.33000		8.83733		8,098.57000	8.09857	8,837.330	14.63	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,157.12000		1.15712		1,375.84000	1.37584	1,157.120	14.63	0.00	0	250.00
R186	On 08/05/2014	Bond Future			7.95236		124.15818		8.06150	123.18791		14.13	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,208.02000		2.20802		1,950.15000	1.95015	2,208.020	13.89	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	10,273.35000		10.27335		10,985.75000	10.98575	10,273.350	13.89	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,233.99000		2.23399		1,973.79000	1.97379	2,233.990	13.89	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	10,201.58000		10.20158		10,911.65000	10.91165	10,201.580	13.89	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	10,130.12000		10.13012		10,837.86000	10.83786	10,130.120	13.89	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,260.16000		2.26016		1,997.63000	1.99763	2,260.160	13.89	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	3,442.10000		3.44210		3,083.10000	3.08310	3,442.100	14.00	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	7,582.61000		7.58261		8,193.88000	8.19388	7,582.610	14.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	7,933.06000		7.93306		7,316.02000	7.31602	7,933.060	14.39	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,172.56000		3.17256		3,525.79000	3.52579	3,172.560	14.39	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future			8.02978		120.60616		8.14285	119.62241		14.02	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	7,192.19000		7.19219		6,640.25000	6.64025	7,192.190	14.04	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	4,944.96000		4.94496		5,376.77000	5.37677	4,944.960	14.04	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	7,239.91000		7.23991		6,685.77000	6.68577	7,239.910	14.04	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	4,907.50000		4.90750		5,337.11000	5.33711	4,907.500	14.04	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	7,287.78000		7.28778		6,731.44000	6.73144	7,287.780	14.05	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	4,870.27000		4.87027		5,297.68000	5.29768	4,870.270	14.05	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	10,445.82000		10.44582		9,765.37000	9.76537	10,445.820	14.35	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	2,996.67000		2.99667		3,299.97000	3.29997	2,996.670	14.35	0.00	0	840.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/11/2013	Bond Future			279.29076		279.29076		279.22274	279.22274			0.00	0	2,049.00
R197	On 07/11/2013	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	699.24000		0.69924		767.26000	0.76726	699.240		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	709.24000		0.70924		777.26000	0.77726	709.240		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	719.24000		0.71924		787.26000	0.78726	719.240		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.90584		107.52546		4.88379	107.54967		1.49	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	97.29000		0.09729		110.02000	0.11002	97.290	1.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 07/11/2013	Bond Future	4.79	Put	224.61000		0.22461	213.13000	0.21313	224.610	1.48	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.80	Call	101.41000		0.10141	114.43000	0.11443	101.410	1.48	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.80	Put	217.73000		0.21773	206.54000	0.20654	217.730	1.48	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.81	Call	105.65000		0.10565	118.95000	0.11895	105.650	1.48	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.81	Put	210.97000		0.21097	200.06000	0.20006	210.970	1.48	0.00	0	0.00	
R201	On 06/02/2014	Bond Future			4.78356	104.53210		4.75482	104.55665		1.27	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.24	Call	535.13000		0.53513	553.55000	0.55355	535.130	1.31	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.24	Put	146.47000		0.14647	140.34000	0.14034	146.470	1.31	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.25	Call	541.25000		0.54125	559.75000	0.55975	541.250	1.31	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.25	Put	144.10000		0.14410	138.05000	0.13805	144.100	1.31	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.26	Call	547.39000		0.54739	565.99000	0.56599	547.390	1.31	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.26	Put	141.75000		0.14175	135.80000	0.13580	141.750	1.31	0.00	0	0.00	
R201	On 08/05/2014	Bond Future			4.50981	105.94092		4.46875	105.96587		1.04	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.74	Call	405.28000		0.40528	420.41000	0.42041	405.280	1.05	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.74	Put	265.55000		0.26555	255.73000	0.25573	265.550	1.05	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.75	Put	262.93000		0.26293	253.18000	0.25318	262.930	1.05	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.75	Call	408.72000		0.40872	423.92000	0.42392	408.720	1.05	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.76	Call	412.48000		0.41248	427.75000	0.42775	412.480	1.05	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.76	Put	260.63000		0.26063	250.95000	0.25095	260.630	1.05	0.00	0	0.00	
R201	On 07/08/2014	Bond Future			3.67704	103.01550		3.60728	103.04097		0.68	0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.29	Call	654.17000		0.65417	675.28000	0.67528	654.170	0.72	0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.29	Put	68.93000		0.06893	64.57000	0.06457	68.930	0.72	0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.30	Call	657.10000		0.65710	678.24000	0.67824	657.100	0.72	0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.30	Put	68.25000		0.06825	63.92000	0.06392	68.250	0.72	0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.31	Call	660.02000		0.66002	681.20000	0.68120	660.020	0.72	0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.31	Put	67.57000		0.06757	63.28000	0.06328	67.570	0.72	0.00	0	0.00	
R201	On 22/12/2014	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00	
R201/R206	On 22/12/2014	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00	
R202	On 07/11/2013	Bond Future			207.43433	207.43433		206.45690	206.45690			0.00	0	43,395.00	
R202	On 07/11/2013	Bond Future	208.99	Call	0.00000	0.00000		0.00000	0.00000	0.000	5.05	0.00	0	0.00	
R202	On 07/11/2013	Bond Future	208.99	Put	1,555.67000	1,555.67		2,533.10000	2,533.10	1,555.670	5.05	0.00	0	0.00	
R202	On 07/11/2013	Bond Future	209.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	5.08	0.00	0	0.00	
R202	On 07/11/2013	Bond Future	209.00	Put	1,565.67000	1,565.67		2,543.10000	2,543.10	1,565.670	5.08	0.00	0	0.00	
R202	On 07/11/2013	Bond Future	209.01	Call	0.00000	0.00000		0.00000	0.00000	0.000	5.08	0.00	0	0.00	
R202	On 07/11/2013	Bond Future	209.01	Put	1,575.67000	1,575.67		2,553.10000	2,553.10	1,575.670	5.08	0.00	0	0.00	
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00	
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00	
R203	On 07/11/2013	Bond Future			6.44602	107.35831		6.53868	107.03655		5.15	0.00	0	19,563.00	
R203	On 07/11/2013	Bond Future	5.71	Call	11.88000	0.01188		7.08000	0.00708	11.880	5.05	0.00	0	15.00	
R203	On 07/11/2013	Bond Future	5.71	Put	2,610.77000	2,610.77		2,927.73000	2,927.73	2,610.770	5.05	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	5.99	Call	71.65000	0.07165		46.42000	0.04642	71.650	5.08	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	5.99	Put	1,672.77000	1,672.77		1,969.30000	1,969.30	1,672.770	5.08	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	6.00	Call	75.73000	0.07573		49.21000	0.04921	75.730	5.08	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	6.00	Put	1,641.42000	1,641.42		1,936.66000	1,936.66	1,641.420	5.08	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	6.01	Call	80.04000	0.08004		52.18000	0.05218	80.040	5.08	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	6.01	Put	1,610.32000	1,610.32		1,904.22000	1,904.22	1,610.320	5.08	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	571.00	Call	105,128.79000	105,128.79		104,807.03000	104,807.03	105,128.790	5.35	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000	0.00000		0.00000	0.00000	0.000	5.35	0.00	0	0.00	
R203	On 06/02/2014	Bond Future			6.54212	108.77063		6.64239	108.44464		4.94	0.00	0	6.00	
R203	On 06/02/2014	Bond Future	5.95	Call	448.15000	0.44815		373.61000	0.37361	448.150	4.84	0.00	0	16.00	
R203	On 06/02/2014	Bond Future	5.95	Put	2,398.75000	2,398.75		2,650.20000	2,650.20	2,398.750	4.84	0.00	0	0.00	
R203	On 06/02/2014	Bond Future	6.14	Call	632.86000	0.63286		535.53000	0.53553	632.860	4.87	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 06/02/2014	Bond Future	6.14	Put	1,952.76000		1.95276		2,181.42000	2.18142	1,952.760	4.87	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	643.81000		0.64381		545.20000	0.54520	643.810	4.87	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	1,930.64000		1.93064		2,158.02000	2.15802	1,930.640	4.87	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	654.89000		0.65489		555.00000	0.55500	654.890	4.87	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	1,908.66000		1.90866		2,134.76000	2.13476	1,908.660	4.87	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	1,730.74000		1.73074		1,536.53000	1.53653	1,730.740	4.96	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	765.92000		0.76592		897.70000	0.89770	765.920	4.96	0.00	0	0.00
R203	On 08/05/2014	Bond Future			6.63502		106.07553		6.74388	105.74523		4.84	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	512.52000		0.51252		441.06000	0.44106	512.520	4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	3,277.50000		3.27750		3,536.34000	3.53634	3,277.500	4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	519.69000		0.51969		447.43000	0.44743	519.690	4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	3,253.29000		3.25329		3,511.33000	3.51133	3,253.290	4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	527.18000		0.52718		454.10000	0.45410	527.180	4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	3,229.40000		3.22940		3,486.62000	3.48662	3,229.400	4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	1,859.04000		1.85904		1,679.62000	1.67962	1,859.040	4.86	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,238.16000		1.23816		1,389.04000	1.38904	1,238.160	4.86	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,956.64000		2.95664		2,723.83000	2.72383	2,956.640	4.95	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	662.53000		0.66253		760.02000	0.76002	662.530	4.95	0.00	0	0.00
R203	On 07/08/2014	Bond Future			6.71984		107.56176		6.83864	107.22700		4.62	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,943.47000		1.94347		1,771.19000	1.77119	1,943.470	4.60	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	1,604.88000		1.60488		1,767.36000	1.76736	1,604.880	4.60	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	2,693.01000		2.69301		2,483.95000	2.48395	2,693.010	4.67	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,098.47000		1.09847		1,224.17000	1.22417	1,098.470	4.67	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	2,711.25000		2.71125		2,501.42000	2.50142	2,711.250	4.67	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,089.01000		1.08901		1,213.94000	1.21394	1,089.010	4.67	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	2,729.54000		2.72954		2,518.94000	2.51894	2,729.540	4.67	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,079.62000		1.07962		1,203.78000	1.20378	1,079.620	4.67	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/11/2013	Bond Future			8.79481		99.48202		8.87130	98.75191			0.00	0	1,650.00
R2037	On 07/11/2013	Bond Future	9.41	Call	5,630.85000		5.63085		4,900.74000	4.90074	5,630.850		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.41	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Call	5,717.99000		5.71799		4,987.88000	4.98788	5,717.990		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Call	5,804.99000		5.80499		5,074.88000	5.07488	5,804.990		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future			8.88227		96.53396		8.96112	95.79425			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	4,432.95000		4.43295		3,693.24000	3.69324	4,432.950		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	4,520.38000		4.52038		3,780.67000	3.78067	4,520.380		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	4,607.67000		4.60767		3,867.96000	3.86796	4,607.670		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			8.97119		97.83512		9.05247	97.08550			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	3,589.42000		3.58942		2,839.80000	2.83980	3,589.420		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	3,676.62000		3.67662		2,927.00000	2.92700	3,676.620		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	3,763.68000		3.76368		3,014.06000	3.01406	3,763.680		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.66888		108.81834		6.76109	108.41205		7.25	0.00	0	31,288.00
R204	On 07/11/2013	Bond Future	6.29	Call	190.55000		0.19055		135.19000	0.13519	190.550		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,880.18000		1.88018		2,231.11000	2.23111	1,880.180		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	6.30	Call	199.06000		0.19906		141.56000	0.14156	199.060	7.17	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,843.67000		1.84367	2,192.46000	2.19246	1,843.670	7.17	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.31	Call	207.87000		0.20787	148.17000	0.14817	207.870	7.17	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.31	Put	1,807.48000		1.80748	2,154.07000	2.15407	1,807.480	7.17	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	7.00	Call	1,692.26000		1.69226	1,403.95000	1.40395	1,692.260	7.31	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	7.00	Put	242.16000		0.24216	360.14000	0.36014	242.160	7.31	0.00	0	0.00	1,270.00
R204	On 06/02/2014	Bond Future			6.75325		106.21983	6.85125	105.80818		7.18	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.39	Call	1,016.89000		1.01689	881.24000	0.88124	1,016.890	7.09	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.39	Put	2,560.04000		2.56004	2,836.04000	2.83604	2,560.040	7.09	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.40	Call	1,032.39000		1.03239	895.21000	0.89521	1,032.390	7.09	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.40	Put	2,532.69000		2.53269	2,807.16000	2.80716	2,532.690	7.09	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.41	Call	1,048.04000		1.04804	909.34000	0.90934	1,048.040	7.10	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.41	Put	2,505.51000		2.50551	2,778.46000	2.77846	2,505.510	7.10	0.00	0	0.00	
R204	On 08/05/2014	Bond Future			6.83972		107.65137	6.94416	107.23425		6.83	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.04	Call	920.68000		0.92068	812.27000	0.81227	920.680	6.69	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.04	Put	4,183.18000		4.18318	4,491.89000	4.49189	4,183.180	6.69	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.05	Call	932.35000		0.93235	822.90000	0.82290	932.350	6.69	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.05	Put	4,153.30000		4.15330	4,460.97000	4.46097	4,153.300	6.69	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.06	Call	944.12000		0.94412	833.62000	0.83362	944.120	6.69	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.06	Put	4,123.53000		4.12353	4,430.15000	4.43015	4,123.530	6.69	0.00	0	0.00	
R204	On 07/08/2014	Bond Future			6.91977		105.12782	7.03133	104.70501		6.75	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.44	Call	3,651.02000		3.65102	3,393.51000	3.39351	3,651.020	6.86	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.44	Put	1,697.18000		1.69718	1,862.48000	1.86248	1,697.180	6.86	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.45	Call	3,674.34000		3.67434	3,415.89000	3.41589	3,674.340	6.86	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.45	Put	1,683.39000		1.68339	1,847.75000	1.84775	1,683.390	6.86	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.46	Call	3,697.73000		3.69773	3,438.35000	3.43835	3,697.730	6.86	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.46	Put	1,669.68000		1.66968	1,833.11000	1.83311	1,669.680	6.86	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.78	Call	4,489.11000		4.48911	4,201.38000	4.20138	4,489.110	6.95	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.78	Put	1,282.56000		1.28256	1,417.64000	1.41764	1,282.560	6.95	0.00	0	0.00	530.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R207	On 07/11/2013	Bond Future			6.98411		103.66521	7.09131	103.13220		9.04	0.00	0	0.00	21,989.00
R207	On 07/11/2013	Bond Future	6.69	Call	339.69000		0.33969	236.21000	0.23621	339.690	8.92	0.00	0	0.00	
R207	On 07/11/2013	Bond Future	6.69	Put	1,819.82000		1.81982	2,249.35000	2.24935	1,819.820	8.92	0.00	0	0.00	
R207	On 07/11/2013	Bond Future	6.70	Call	352.74000		0.35274	245.92000	0.24592	352.740	8.92	0.00	0	0.00	
R207	On 07/11/2013	Bond Future	6.70	Put	1,782.11000		1.78211	2,208.30000	2.20830	1,782.110	8.92	0.00	0	0.00	
R207	On 07/11/2013	Bond Future	6.71	Call	366.16000		0.36616	255.94000	0.25594	366.160	8.92	0.00	0	0.00	
R207	On 07/11/2013	Bond Future	6.71	Put	1,744.81000		1.74481	2,167.60000	2.16760	1,744.810	8.92	0.00	0	0.00	
R207	On 06/02/2014	Bond Future			7.07045		101.38982	7.18334	100.84980		9.03	0.00	0	0.00	1,081.00
R207	On 06/02/2014	Bond Future	6.64	Call	1,140.59000		1.14059	970.82000	0.97082	1,140.590	8.91	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.64	Put	3,232.50000		3.23250	3,602.75000	3.60275	3,232.500	8.91	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.65	Call	1,157.36000		1.15736	985.71000	0.98571	1,157.360	8.91	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.65	Put	3,200.07000		3.20007	3,568.44000	3.56844	3,200.070	8.91	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.66	Call	1,174.28000		1.17428	1,000.77000	1.00077	1,174.280	8.91	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.66	Put	3,167.83000		3.16783	3,534.34000	3.53434	3,167.830	8.91	0.00	0	0.00	
R207	On 08/05/2014	Bond Future			7.16134		102.75629	7.28044	102.20908		8.82	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.19	Call	1,002.45000		1.00245	872.95000	0.87295	1,002.450	8.65	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.19	Put	5,604.29000		5.60429	6,022.00000	6.02200	5,604.290	8.65	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 08/05/2014	Bond Future	6.20	Call	1,014.10000		1.01410		883.42000	0.88342	1,014.100	8.65	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	5,567.28000		5.56728		5,983.81000	5.98381	5,567.280	8.65	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	1,025.86000		1.02586		893.98000	0.89398	1,025.860	8.65	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	5,530.40000		5.53040		5,945.73000	5.94573	5,530.400	8.65	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.24728		100.55536		7.37318	100.00060		8.78	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	4,212.65000		4.21265		3,885.86000	3.88586	4,212.650	8.84	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,278.37000		2.27837		2,506.34000	2.50634	2,278.370	8.84	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	4,238.82000		4.23882		3,910.85000	3.91085	4,238.820	8.84	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,261.38000		2.26138		2,488.17000	2.48817	2,261.380	8.84	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	4,265.07000		4.26507		3,935.93000	3.93593	4,265.070	8.85	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,244.49000		2.24449		2,470.11000	2.47011	2,244.490	8.85	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.15366		98.50259		7.25561	97.93573		10.00	0.00	0	10,578.00
R208	On 07/11/2013	Bond Future	6.79	Call	250.82000		0.25082		169.75000	0.16975	250.820	9.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,306.24000		2.30624		2,792.03000	2.79203	2,306.240	9.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	261.96000		0.26196		177.78000	0.17778	261.960	9.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,260.15000		2.26015		2,742.83000	2.74283	2,260.150	9.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	273.47000		0.27347		186.11000	0.18611	273.470	9.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,214.48000		2.21448		2,693.98000	2.69398	2,214.480	9.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	2,188.73000		2.18873		1,777.87000	1.77787	2,188.730	10.09	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	279.41000		0.27941		435.41000	0.43541	279.410	10.09	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.23672		99.79842		7.34334	99.22408		10.03	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	1,105.79000		1.10579		940.52000	0.94052	1,105.790	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	3,837.26000		3.83726		4,246.33000	4.24633	3,837.260	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	1,123.12000		1.12312		955.88000	0.95588	1,123.120	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	3,798.68000		3.79868		4,205.78000	4.20578	3,798.680	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	1,140.65000		1.14065		971.42000	0.97142	1,140.650	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	3,760.34000		3.76034		4,165.45000	4.16545	3,760.340	9.88	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.31924		97.74687		7.43084	97.16493		10.01	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	950.49000		0.95049		825.78000	0.82578	950.490	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	6,525.27000		6.52527		6,982.50000	6.98250	6,525.270	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	962.51000		0.96251		836.53000	0.83653	962.510	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	6,481.28000		6.48128		6,937.24000	6.93724	6,481.280	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	6,437.41000		6.43741		6,892.11000	6.89211	6,437.410	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	974.63000		0.97463		847.39000	0.84739	974.630	9.81	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.39669		99.11640		7.51362	98.52644		9.67	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	4,505.77000		4.50577		4,160.96000	4.16096	4,505.770	9.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	2,538.77000		2.53877		2,783.92000	2.78392	2,538.770	9.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	4,535.49000		4.53549		4,189.37000	4.18937	4,535.490	9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	2,519.12000		2.51912		2,762.96000	2.76296	2,519.120	9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	4,565.30000		4.56530		4,217.86000	4.21786	4,565.300	9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	2,499.60000		2.49960		2,742.12000	2.74212	2,499.600	9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	6,054.06000		6.05406		5,648.62000	5.64862	6,054.060	9.95	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,704.61000		1.70461		1,889.13000	1.88913	1,704.610	9.95	0.00	0	630.00
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

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/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.64820		77.16444		8.72961	76.51777		20.47	0.00	0	19,784.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,515.17000		1.51517		1,241.47000	1.24147	1,515.170	20.43	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	1,500.78000		1.50078		1,873.75000	1.87375	1,500.780	20.43	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	2,128.62000		2.12862		1,779.76000	1.77976	2,128.620	20.49	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,007.73000		1.00773		1,305.54000	1.30554	1,007.730	20.49	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	2,176.79000		2.17679		1,822.62000	1.82262	2,176.790	20.50	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	977.82000		0.97782		1,270.32000	1.27032	977.820	20.50	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	948.58000		0.94858		1,235.78000	1.23578	948.580	20.51	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	2,225.51000		2.22551		1,866.04000	1.86604	2,225.510	20.51	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	4,782.56000		4.78256		4,234.48000	4.23448	4,782.560	20.78	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	197.02000		0.19702		295.61000	0.29561	197.020	20.78	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	5,764.97000		5.76497		5,179.06000	5.17906	5,764.970	20.88	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	103.71000		0.10371		164.47000	0.16447	103.710	20.88	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	6,429.92000		6.42992		5,825.82000	5.82582	6,429.920	20.94	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	65.63000		0.06563		108.20000	0.10820	65.630	20.94	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	7,761.87000		7.76187		7,134.51000	7.13451	7,761.870	21.06	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	24.46000		0.02446		43.77000	0.04377	24.460	21.06	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			8.72838		78.17955		8.81213	77.52437		20.92	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,928.76000		2.92876		2,654.33000	2.65433	2,928.760	20.84	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,435.17000		4.43517		4,815.92000	4.81592	4,435.170	20.84	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,962.99000		2.96299		2,686.29000	2.68629	2,962.990	20.84	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,388.27000		4.38827		4,766.75000	4.76675	4,388.270	20.84	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,997.44000		2.99744		2,718.48000	2.71848	2,997.440	20.84	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,341.73000		4.34173		4,717.95000	4.71795	4,341.730	20.84	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.80753		76.08830		8.89369	75.42432		21.32	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	10,065.93000		10.06593		10,557.11000	10.55711	10,065.930	20.95	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,942.17000		1.94217		1,769.37000	1.76937	1,942.170	20.95	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,963.43000		1.96343		1,789.15000	1.78915	1,963.430	20.95	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	9,996.53000		9.99653		10,486.23000	10.48623	9,996.530	20.95	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,984.85000		1.98485		1,809.08000	1.80908	1,984.850	20.95	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	9,927.43000		9.92743		10,415.64000	10.41564	9,927.430	20.95	0.00	0	0.00
R209	On 07/08/2014	Bond Future			8.88315		77.15448		8.97176	76.48131		20.96	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	6,356.25000		6.35625		5,988.40000	5.98840	6,356.250	20.99	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,171.04000		5.17104		5,476.36000	5.47636	5,171.040	20.99	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	6,394.89000		6.39489		6,025.65000	6.02565	6,394.890	20.99	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,135.10000		5.13510		5,439.03000	5.43903	5,135.100	20.99	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	6,433.63000		6.43363		6,062.99000	6.06299	6,433.630	21.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,099.38000		5.09938		5,401.91000	5.40191	5,099.380	21.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/11/2013	Bond Future			158.44045		158.44045		158.40006	158.40006			0.00	0	1,449.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	1,549.55000		1.54955		1,589.94000	1.58994	1,549.550		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	1,559.55000		1.55955		1,599.94000	1.59994	1,559.550		0.00	0	0.00

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 07/11/2013	Bond Future	160.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put		1,569.55000	1.56955	1,609.94000	1.60994	1,569.550			0.00	0	0.00
R210	On 31/03/2028	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/11/2013	Bond Future				128.47920	128.47920	128.45261	128.45261				0.00	0	522.00
R211	On 07/11/2013	Bond Future	129.99	Call		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put		1,510.80000	1.51080	1,537.39000	1.53739	1,510.800			0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put		1,520.80000	1.52080	1,547.39000	1.54739	1,520.800			0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put		1,530.80000	1.53080	1,557.39000	1.55739	1,530.800			0.00	0	0.00
R211	On 31/01/2017	Price Contribution				100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R212	On 07/11/2013	Bond Future				131.17977	131.17977	131.34273	131.34273				0.00	0	21,791.00
R212	On 07/11/2013	Bond Future	132.99	Call		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put		1,810.23000	1.81023	1,647.27000	1.64727	1,810.230			0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put		1,820.23000	1.82023	1,657.27000	1.65727	1,820.230			0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put		1,830.23000	1.83023	1,667.27000	1.66727	1,830.230			0.00	0	0.00
R212	On 31/01/2022	Price Contribution				100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R213	On 07/11/2013	Bond Future				8.45458	88.29676	8.54113	87.59647			18.10	0.00	0	19,436.00
R213	On 07/11/2013	Bond Future	8.59	Call		2,132.71000	2.13271	1,758.26000	1.75826	2,132.710		18.16	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put		1,040.61000	1.04061	1,366.45000	1.36645	1,040.610		18.16	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call		2,181.84000	2.18184	1,801.60000	1.80160	2,181.840		18.17	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put		1,009.88000	1.00988	1,329.93000	1.32993	1,009.880		18.17	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call		2,231.52000	2.23152	1,845.52000	1.84552	2,231.520		18.18	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put		979.82000	0.97982	1,294.11000	1.29411	979.820		18.18	0.00	0	0.00
R213	On 06/02/2014	Bond Future				8.54105	89.45832	8.63028	88.74880			18.99	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call		2,828.68000	2.82868	2,546.82000	2.54682	2,828.680		18.82	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put		4,871.11000	4.87111	5,298.77000	5.29877	4,871.110		18.82	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call		2,862.19000	2.86219	2,577.94000	2.57794	2,862.190		18.83	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put		4,821.94000	4.82194	5,247.21000	5.24721	4,821.940		18.83	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call		2,895.93000	2.89593	2,609.28000	2.60928	2,895.930		18.83	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put		4,773.11000	4.77311	5,195.98000	5.19598	4,773.110		18.83	0.00	0	0.00
R213	On 08/05/2014	Bond Future				8.62301	87.12566	8.71492	86.40666			19.04	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call		1,974.97000	1.97497	1,789.68000	1.78968	1,974.970		18.71	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put		10,241.48000	10.24148	10,775.19000	10.77519	10,241.480		18.71	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call		1,996.22000	1.99622	1,809.37000	1.80937	1,996.220		18.71	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put		10,173.03000	10.17303	10,705.18000	10.70518	10,173.030		18.71	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call		2,017.64000	2.01764	1,829.21000	1.82921	2,017.640		18.71	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put		10,104.87000	10.10487	10,635.44000	10.63544	10,104.870		18.71	0.00	0	0.00
R213	On 07/08/2014	Bond Future				8.70230	88.34635	8.79700	87.61744			18.77	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call		6,456.42000	6.45642	6,063.91000	6.06391	6,456.420		18.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put		5,399.50000	5.39950	5,735.90000	5.73590	5,399.500		18.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call		6,495.98000	6.49598	6,101.97000	6.10197	6,495.980		18.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put		5,363.05000	5.36305	5,697.95000	5.69795	5,363.050		18.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call		6,535.64000	6.53564	6,140.14000	6.14014	6,535.640		18.84	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put		5,326.79000	5.32679	5,660.20000	5.66020	5,326.790		18.84	0.00	0	0.00
R213	On 28/02/2031	Price Contribution				100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution				100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R214	On 07/11/2013	Bond Future				8.80886	77.57493	8.88528	76.95000			21.59	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call		19.52000	0.01952	14.68000	0.01468	19.520		21.14	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 07/11/2013	Bond Future	7.79	Put	9,236.83000	9.23683	9,856.92000	9.85692	9,236.830	21.14	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	20.81000	0.02081	15.65000	0.01565	20.810	21.14	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	9,138.97000	9.13897	9,758.74000	9.75874	9,138.970	21.14	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	22.16000	0.02216	16.68000	0.01668	22.160	21.14	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	9,041.37000	9.04137	9,660.82000	9.66082	9,041.370	21.14	0.00	0	0.00
R214	On 06/02/2014	Bond Future			8.89203	78.59546	8.97073	77.96226		22.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	4,293.02000	4.29302	3,965.76000	3.96576	4,293.020	22.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,506.13000	3.50613	3,812.07000	3.81207	3,506.130	22.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	4,334.20000	4.33420	4,004.87000	4.00487	4,334.200	22.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,467.75000	3.46775	3,771.62000	3.77162	3,467.750	22.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	4,376.07000	4.37607	4,044.69000	4.04469	4,376.070	22.52	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,430.21000	3.43021	3,732.03000	3.73203	3,430.210	22.52	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.87939	100.35850	8.94075	99.71425			0.00	0	10,220.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	12,162.66000	12.16266	12,806.91000	12.80691	12,162.660		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	12,033.33000	12.03333	12,677.58000	12.67758	12,033.330		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	11,904.26000	11.90426	12,548.51000	12.54851	11,904.260		0.00	0	0.00
R248	On 06/02/2014	Bond Future			8.96500	101.67876	9.02828	101.02597			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	1,282.03000	1.28203	629.24000	0.62924	1,282.030		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	1,383.30000	1.38330	730.51000	0.73051	1,383.300		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	1,484.38000	1.48438	831.59000	0.83159	1,484.380		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			19,563.67000	19,563.67000	19,545.08000	19,545.08000			0.00	0	0.00

**Total for Derivatives :** **423,998,212.45**      **24,834**      **2 110 245.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.32440			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.49500	109.11520	6.49500	109.09624			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.50010			0.00	0	100,000,000.00
AA05	On 22/03/2019	Spot Bond			7.93000	106.56521	7.93000	106.54231			0.00	0	4,400,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	101.08116			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	101.20129			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			8.79500	101.44501	8.79500	101.42128			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.84500	102.23472	6.84500	102.21572			0.00	0	520,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB07	On 07/03/2014	Spot Bond		6.05500	102.09659		6.05500	102.08003			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.53058			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.21500	111.02073		8.21500	110.99645			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond		0.90000	134.51933		0.90000	134.46994			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.29000	130.91940		2.29000	264.18246			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.05731			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.86450			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.15818			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.61390			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.64161			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.65995			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.15500	106.84250		7.15500	106.82176			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.89881			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		6.65500	103.13715		6.65500	103.11850			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.22820			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.38808			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.20806			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.23471			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.25530			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.50621			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.60404			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.56694			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.64737			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.00154			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.01266			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI02	On 08/05/2014	Spot Bond		5.35000	133.43106		5.35000	133.36625			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		2.96000	124.56428		2.96000	124.51152			0.00	0	802,790,400.00
ABLI04	On 11/10/2016	Spot Bond		2.85000	115.60579		2.85000	115.55724			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.50000	99.31389		4.50000	99.26789			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.84000	100.47179		5.84000	101.82486			0.00	0	506,021,400.00
ABLS2A	On 13/07/2016	Spot Bond		10.51500	115.75810		10.51500	115.72588			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.21770			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.52193			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.55144			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.57922			0.00	30,000,000	35,000,000.00
ABLS11	On 29/06/2019	Spot Bond		4.15000	110.57962		4.15000	110.52935			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	40.76146		100.00000	40.66164			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.03000	162.57642		2.03000	162.51174			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	154.70220		2.76000	154.63767			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.06000	166.88530		2.06000	166.81883			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.26000	162.82819		2.26000	162.76238			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.51125	73.39273		7.51125	73.36762			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.51125	73.39273		7.51125	73.36762			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	91.16000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.53194			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	91.46000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	90.33000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.93000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	86.94000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	86.52000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.24003			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.12257			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	86.02000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.19500	105.75300		6.19500	105.73537			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.40000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	87.80000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	89.54000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.29000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.41013			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.68500	113.32204		6.68500	113.30146			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.02465			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	82.91000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	85.46000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.79000	92.85237		2.79000	99.37461			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.76000	98.26134		2.76000	144.47645			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.86000	110.26972		2.86000	188.41289			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	84.58000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.09000	92.43869		9.09000	92.74832			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	92.21000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.30000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	105.04954			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	89.69000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	91.52000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		9.33000	111.12061		9.33000	112.23898			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		9.27500	112.58843		9.27500	112.67801			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.41000	91.35636		8.41000	91.33569			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.48000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.21000			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		9.37000	110.93670		9.37000	111.92126			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	93.29000			0.00	0	0.00
ABN89	On 14/10/2016	Spot Bond		100.00000	12.52423		100.00000	12.50000			0.00	0	0.00
ABN90	On 14/10/2016	Spot Bond		100.00000	12.52423		100.00000	12.50000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		7.81500	108.51076		7.81500	108.48778			0.00	0	40,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.44500	106.57848		6.44500	106.56011			0.00	0	540,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.40500	102.16577		8.40500	102.14280			0.00	0	30,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.53000	95.62654		9.53000	95.60195			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.14500	105.72791		7.14500	105.70741			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond		1.53000	129.11769		1.53000	129.06812			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.10000	132.92408		2.10000	268.22909			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		0.84000	123.18881		0.84000	125.89039			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		1.99000	123.74321		1.99000	126.17883			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	30.95712		100.00000	30.88213			0.00	0	0.00

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		10.84500	105.79731		10.84500	105.76645			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.55021			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.43561		100.00000	2.42965			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.59236			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.19002			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	14.51738		100.00000	14.48182			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.50805			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	59.34513		11.00000	59.32817			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	9.29112		100.00000	9.26837			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.16515			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.40929			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	100.65355			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.72306			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.62254			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.64349			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.65271			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.73852			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.73852			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.74941			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.60579			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.74941			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.72763			0.00	0	0.00

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	85.25892			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.59397			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.58490			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.48095			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.58490			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.63096			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.65170			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.66006			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.64331			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.54289			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.60579			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.86000	106.24160		8.86000	106.21603			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.55556			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.05000	102.52002		7.05000	102.50059			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.82143			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.86451			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.60846			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	99.87360			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	78.63710			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	149.84262			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	149.85450			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.62248			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.13790			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.13790			0.00	0	0.00

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	99.87360			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.03137			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.60150			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.59647			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.74564			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.95510			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.74520			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.30105			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.44853			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.69058			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	103.08232			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.48613			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.62502			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.52360			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.51434			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.61178			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.24836			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.54463			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.53033			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.55808			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.61010			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.58071			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.54715			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.55640			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.88585	10.23000	100.85804			0.00	0	0.00

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	100.56548			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.55136			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.77362			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	110.65783			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.52018			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	8.87000	107.36702		8.87000	107.34156			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60751			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	109.38889		1.75000	109.46904			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.55556			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.55707			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.59331			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.61405			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.57256			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.60990			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.58916			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63477			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.93399			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.61820			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.08888			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.60990			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.59276			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.62827			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.63916			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.55121			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.56382			0.00	0	0.00



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	100.64177			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.63312			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68030			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.59746			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.67368			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.67617			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68030			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.93974			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.64719			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.64719			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	110.84525			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	111.64594			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.55594			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.55012			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.04368			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.56591			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.56840			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.59331			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.55677			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.36000			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.32682			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.56658			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.80518			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.60354			0.00	0	0.00

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		6.43634	100.00000	6.42075				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.07687				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.20077				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.28327				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.05146				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.05747				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.06547				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	100.05242				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.45000		98.10480	7.45000	98.08509				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	100.06914				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	100.08130				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	7.84000		104.07021	7.84000	104.04811				0.00	0	40,000,000.00
AIR02	On 30/04/2023	Spot Bond	8.97000		122.68969	8.97000	116.83287				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		58.19913	100.00000	58.05813				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.76500		110.14243	6.76500	110.12218				0.00	0	730,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		46.28231	100.00000	46.17019				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		11.48794	100.00000	11.46251				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.01000		149.34275	3.01000	149.27943				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.85000		101.15057	4.85000	128.46242				0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.64284				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.67057				0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.16279				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.16193				0.00	0	1,000,000,000.00
ANG09	On 30/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.14636				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.67061				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.43296			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.34000		106.37141		8.34000	106.34754			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.06616			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.91104			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		85.07702		100.00000	84.88234			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.42109			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.80500		109.35683		6.80500	109.33673			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.40295			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.36459			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.63500		102.36164		6.63500	102.34328			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.26500		106.07894		8.26500	106.05534			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.41474			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.52077		104.66675		10.52077	103.24556			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.51535		102.15569		10.51535	101.62588			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.55973		102.03951		10.55973	101.55493			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.56478			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.59807		102.14440		10.59807	101.49514			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.46454		101.73478		11.46454	101.70959			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.57893			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.57893			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.57900			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.77077		101.10290		10.77077	100.91655			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.69775		103.36245		10.69775	101.64098			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.51535		102.15569		10.51535	101.62588			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.63362		102.75593		10.63362	101.86993			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA16	On 30/09/2016	Spot Bond		9.83415	96.18423		9.83415	101.39429			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.54786			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.53968			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.53968			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.50915			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.99794			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.32754	101.17626		10.32754	100.92563			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.04000	100.80602		11.04000	100.77619			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.05391			0.00	0	3,294,765,300.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	68.89527		10.22500	98.23409			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	91.53344			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.49423			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	76.81702		12.22500	100.52489			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.53136			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		10.74000	64.69603		10.74000	100.98108			0.00	0	300,000,000.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.51471			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.52858			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.52858			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.04385			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.50804			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.38358			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.53629			0.00	0	2,900,000,000.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.34118			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.99794			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.53629			0.00	0	4,200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB02	On 31/03/2016	Spot Bond	13.52077		104.70993		13.52077	103.36907			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.80025		102.30877		14.80025	102.27739			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.68688		102.22498		13.68688	101.69988			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.70782			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.70782			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.70782			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.73520			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		10.94405		100.00000	10.92329			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		19.71439		100.00000	19.66664			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.94231		100.00000	17.89885			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.07551		100.00000	11.04867			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.07551		100.00000	11.04867			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.39081		100.00000	13.35837			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.60290		100.00000	11.57480			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		71.51296		100.00000	71.38078			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.05804			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.57940			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.59351			0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000		99.45504		100.00000	99.18478			0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000		93.83033		100.00000	93.58974			0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000		89.02439		100.00000	88.80779			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.00000		105.41699		2.00000	170.94421			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.89000		98.38700		7.89000	145.98132			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.89000		99.69647		7.89000	146.25902			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.27500		98.79292		8.27500	98.77091			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.66680			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.21678			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
BD311C	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.39134			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.82152			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.57173			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	61.41475		100.00000	61.26597			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		7.43000	99.33051		7.43000	99.31049			0.00	0	320,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.99628			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.99998			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.99998			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.99998			0.00	0	1,000,000,000.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.99997			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.99974			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	8.61079		100.00000	8.58993			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.43712			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.51655			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.55059			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.56194			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.69808			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.87956			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	6.73989		100.00000	6.72356			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	6.73989		100.00000	6.72356			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.60351			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.65575			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.67000			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.86500		103.62683		7.86500	103.60476			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.71270			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.78846			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		6.01967		100.00000	6.00493			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		6.01967		100.00000	6.00493			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.88000		105.39743		5.88000	105.38083			0.00	0	60,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.55067			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.42622			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000		100.00000		0.00000	97.94893			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	100.00000		67.34317		100.00000	100.00000			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.95204			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	101.12641			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.94785			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.00246			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.10166			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.51393			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	102.18609			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.60589			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		13.64071		100.00000	13.60766			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.45500		112.52735		6.45500	112.50793			0.00	0	50,000,000.00
CBL08	On 02/11/2016	Spot Bond	8.91500		120.12654		8.91500	120.09808			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	99.78287			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000		0.00000	102.21703			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL11	On 06/05/2016	Spot Bond		8.61500	109.08828		8.61500	109.06328			0.00	0	700,000,000.00
CBL12	On 06/09/2018	Spot Bond		10.65000	103.90748		10.65000	103.87770			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	102.14025			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		10.90000	105.09312		10.90000	105.06282			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.45760			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		8.80500	105.92584		8.80500	105.90104			0.00	0	40,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.55316			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.34000	100.59771		11.34000	100.56756			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.52212			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.91957			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.38602			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		9.73500	98.02240		9.73500	97.99708			0.00	0	2,500,000.00
CCT01	On 23/06/2023	Spot Bond		9.72000	121.73175		9.72000	121.70019			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.57000	117.62657		9.57000	117.59654			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		8.95000	116.71091		8.95000	116.68268			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.19684			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.16500	102.62186		11.16500	102.59107			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.54350			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.63029			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.96568			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.96047			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.03260			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.12278			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.12949			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.10594			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.23036			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.77376			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.85343			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.85343			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.43894			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	66.95926	100.00000	66.79705				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	66.95926	100.00000	66.79705				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	66.95926	100.00000	66.79705				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.62256			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	66.95926	100.00000	66.79705				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.01781			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.87365			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	103.07484	10.11000	103.04722				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.87365			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.25926			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	105.81714			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	100.44792	2.76000	113.24950				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	106.06081			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	110.23097	3.14000	113.14989				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	101.16806	8.25000	101.14547				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.87365			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.87365			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	118.16533	3.10000	112.75518				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN199	On 13/09/2016	Spot Bond		2.40000	118.07747		2.40000	112.67347			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.90190			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.84962			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.12165			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.12335			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		7.74500	102.14635		7.74500	102.12503			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.17974			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.17705			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		7.79500	102.27833		7.79500	102.25684			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		7.79500	102.27833		7.79500	102.25684			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	105.23118			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	106.67074			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		7.84500	105.46440		7.84500	105.44223			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.63934			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.71138			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.06604			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.06604			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	64.07224		100.17539	63.91507			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.94456			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.23888			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.64912			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.01623			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.08779			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN242		On 24/02/2019	Spot Bond		9.35000	101.47585	9.35000	101.45065			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond		9.35000	101.47585	9.35000	101.45065			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond		0.00000	100.00000	0.00000	101.01616			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond		0.00000	100.00000	0.00000	101.01921			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	94.75665			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	101.72648			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.61394			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	101.69156			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.44196			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.44196			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.44196			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.44196			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.44196			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.45415			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.47430			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.47430			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.47430			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.47430			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.47430			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.47768			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond		8.67000	104.85334	8.67000	104.82876			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.75352			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond		0.00000	100.00000	0.00000	101.09577			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.58125			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.58125			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.80745			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.73574			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.59911			0.00	0	2,816,500,000.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.86113			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.58501			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.58086			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.59325			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.10003			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.24494			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.24477			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.59157			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	105.50734			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.80450			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.50163			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.42298			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.56425			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.65961			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.65961			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.65961			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.65961			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.34327			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.00270			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.55199			0.00	5,000,000,000	2,500,000,000.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.55199			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.54524			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.45747			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.54524			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.28933			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.68711			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.45779			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.45779			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.45360			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	115.10751			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.41677			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	115.02200			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	114.67853			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	114.62670			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	112.89773			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	113.59972			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	115.62591			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.45502			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.37000	97.95672		10.37000	99.33108			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		10.89000	95.81784		10.89000	96.05909			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.43126			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.69023			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.41814			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.94133			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.78289			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	102.08713		8.80500	99.76613			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.59746			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.76195			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	110.74704			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.62814			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.64057			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.68857			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.64719			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.92722			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.92722			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.92722			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.72319			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.47121			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00002			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.43126			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.90231			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.05520			0.00	0	0.00
CLN338		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.93265			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.85959			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.80982			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.43405			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.93414			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.33801			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.21601			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.15072			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.86112			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.11366			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.10312			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		100.00000	3.98950		100.00000	3.96741			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	36.85108		7.01000	37.46527			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	149.76141			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		8.27500	98.79292		8.27500	130.86065			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		7.89000	33.21052		7.89000	145.98132			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		7.89000	33.60673		7.89000	146.25902			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	86.04283			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	85.92349			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.22381			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.22381			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.64769			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.60076			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.61003			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.60990			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.94133			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.54845			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.29500	110.31637		8.29500	106.53366			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.26500	106.17725		8.26500	106.15375			0.00	0	690,000,000.00
COJ05	On 05/06/2023	Spot Bond		9.64500	120.42646		9.64500	120.39547			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		7.69500	109.99590		7.69500	109.97321			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.23500	109.01529		9.23500	108.98811			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.68000	96.98771		9.68000	96.96253			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.62000	97.45222		10.62000	97.42451			0.00	0	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT03	On 05/06/2028	Spot Bond		10.62000	95.05360		10.62000	95.02672			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.97905			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.01934			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.90535			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.45427			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.32411			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.39815			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.09500	92.79681		12.09500	95.71973			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	12.07293		100.00000	12.03483			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.89148			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.54000	99.20907		7.54000	98.12937			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.21973			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.47526			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	97.38610			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.44431			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.47404			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.49817			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.52500	125.56672		6.52500	125.54469			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		7.83500	109.83438		7.83500	109.81145		19,587,500,000,000.00	2,500,000,000	5,710,000,000.00	
DV23	On 27/02/2023	Spot Bond		8.35000	112.06255		8.35000	112.03764			0.00	0	8,030,000,000.00
E170	On 01/08/2020	Spot Bond		7.49000	134.46858		7.49000	134.44171			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	105.39209			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.19144			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.29133			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.35752			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.97911			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	105.82600		0.10000	131.54574			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.19000	115.02679		2.19000	114.98060			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond		2.24000	101.85011		2.24000	101.80909			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.30000	102.99046		2.30000	101.25475			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.13500	109.51433		9.13500	109.48775			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		8.98500	110.41502		8.98500	110.38822			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.67000	107.13878		9.67000	107.11128			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.32000	95.25941		10.32000	98.58960			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.12923			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.20388			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.87830			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.95786			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.61319			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	56.61516		100.00000	56.47650			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	92.46231		100.00000	92.23058			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond		100.00000	96.64174		100.00000	96.39331			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond		100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond		100.00000	90.13701		100.00000	89.92086			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond		100.00000	85.61684		100.00000	85.42700			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	129.87323		3.00000	129.81825			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.70500	107.27595		10.70500	107.24555			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	105.36589			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.91771			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.25148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS07	On 09/04/2018	Spot Bond		9.26000	84.88171		9.26000	98.10634			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.33233			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.31822			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.20662			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.18120			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.34396			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.30922			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.11213			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.14655			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.08722			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.13849			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.07696			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.11969			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.18500	103.81892		6.18500	103.80155			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond		7.06500	108.34028		7.06500	108.31962		7,065,000,000,000.00	1,000,000,000	16,841,500,000.00	
ES23	On 25/01/2023	Spot Bond		7.97500	115.47569		7.97500	115.45115			0.00	0	23,020,000,000.00
ES26	On 02/04/2026	Spot Bond		8.48500	95.60022		8.48500	95.57840		42,425,000,000,000.00	5,000,000,000	7,486,200,000.00	
ES33	On 15/09/2033	Spot Bond		9.28000	84.72670		9.36000	84.07886			0.00	0	09,310,000,000.00
ES42	On 25/04/2042	Spot Bond		9.60500	89.13433		9.60500	89.19782			0.00	0	8,500,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.04225			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.06851			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.46073			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.88726			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.62133			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.34917			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000		12.46291	100.00000	12.43272				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		12.12826	100.00000	12.09888				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.20383				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.25775				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.36545				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.47294				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.64500		102.92804	6.64500	102.90946				0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	8.74000		101.85592	8.74000	101.83212				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.65714				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.65707				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000	0.00000	99.92516				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000	0.00000	102.08683				0.00	0	20,000,000.00
FRBC21	On 21/12/2018	Spot Bond	10.54000		109.70082	10.54000	109.67003				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000	0.00000	99.01410				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.09000		124.46759	2.09000	125.25261				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.13000		132.60509	2.13000	267.58516				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.50000		95.96516	2.50000	102.27696				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.74000		98.49591	2.74000	144.82143				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.75000		112.05311	2.75000	191.46066			1,100,000,000,000.00	400,000,000	200,000,000.00	
FRBN04	On 15/09/2015	Spot Bond	6.95500		112.81214	6.95500	112.79085				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.05800		57.65080	8.05800	56.93888				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49700		36.80678	9.49700	35.89909				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000		35.56373	9.73000	34.63934				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000	0.00000	103.79357				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.66120				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC103		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	103.29995			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.91132			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.61261			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.61261			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.21821			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.58375			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.73155			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.91432			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.62262			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.69136			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	102.74949			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.04004		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.04004		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.90013			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68030			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.83696			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.90673			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.64472			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	110.67727			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.00410			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.66789			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.03219		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.79253			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.94932			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.71502			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.76453			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.90099			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.83450			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.94114			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.00001			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.89853			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.86982			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.77689			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.76205			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.96241			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.95014			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.91657			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.96405			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.81394			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.74768		100.09221	12.71643			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.59912			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	105.70945			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.72795			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.82338			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.47586			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.91921			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.67451			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	100.68292			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.61670			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.63063			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.84929			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.65744			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.64099			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.61820			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.19652		13.22500	51.17823			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.57837			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.57920			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.89052			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.60907			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.74500	87.46977		3.74500	90.45473			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.63891			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.63891			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.26678			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.43126			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.82072			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.16010			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.59746			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.58169			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.74335			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.69435			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.14037			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.11764			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.87392			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.80817			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.12117			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.97972			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.67698			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.67286			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.91725			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.99368			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.56813			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.69507			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.33000	119.59363		3.33000	114.38873			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.68623			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.69376			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.31000	109.56233		3.31000	114.55518			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.18000	98.93546		1.18000	119.62354			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.33000	106.59769		3.33000	114.38873			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.16000	104.36107		2.16000	120.79625			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.23000	103.35778		2.23000	124.24670			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.92943			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	97.65163			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.01068			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.02956			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.58899			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.68124			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	105.00269			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.80506			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.77330			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.64968			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.93511			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.64885			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.90821			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	93.04914			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	93.25136			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.48428		100.00000	8.46349			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	10.18688		100.00000	10.15473			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.30000	139.42242		4.30000	139.35832			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.31690			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.07907			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	102.52622			0.00	0	2,000,000,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.51122			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	104.05014			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.43122			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.33317			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.64000	127.32199		2.64000	256.92079			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.14000	132.49896		2.14000	267.37094			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.86000	125.12239		2.86000	252.48077			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.46000	102.77734		2.46000	121.89232			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.58012			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		1.99000	122.36918		1.99000	122.32071			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00016			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.26640			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.46711			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.51672			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.95000	90.65713		2.95000	90.61889			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	13.93862		104.97509	13.90298			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	18.08487		101.07593	18.04015			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	10.09586		100.44759	10.07104			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.60305			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	16.48069		100.76967	16.44004			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
FRS80	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.96024			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.58000	98.84204		2.58000	98.80129			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.57290			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.29087			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.46000	95.94440		2.46000	102.68474			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.19825			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.49000	95.65856		2.49000	102.37873			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.14422			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.34000	130.38727		2.34000	333.38561			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.38890			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.46041			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.36966			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.29886			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.04580			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.93346			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.30729			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.23147			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.74500		103.46300		5.74500	103.44681			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	5.92500		104.63769		5.92500	104.62081			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	6.85500		103.77030		6.85500	103.75098			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.32500		104.77881		7.32500	104.75800			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.52000		111.38137		7.52000	111.35878			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.11000		108.10114		8.11000	108.07779			0.00	0	50,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.38500		107.25209		8.38500	102.36445			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.09000		92.77110		9.09000	92.74832			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.24000		114.27628		9.24000	114.24807			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.04000		97.18085		10.04000	97.15498			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.29000		78.86259		10.29000	78.84085			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.47057			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.49659			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.51764			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.52605			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.54702			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.58061			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.60578			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.71472			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.61832			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.20765			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.61500		102.84329		8.61500	102.81946			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
GPT26	On 30/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.21885			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRA307	On 15/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.17214			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.89805			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.85429			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.76758			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.81713			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.81627			0.00	0	0.00
GRD197	On 30/01/2014	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.17785			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.23113			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.93165			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.93000			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.92682			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.92289			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.91742			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	100.77139			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	102.09210			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.10779			0.00	0	50,000,000.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.81267			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.47586			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.72797			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.37798			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.54693			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.05015			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.69149			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.44780			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.30452			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.17260			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	100.00012			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.33770	102.34408		7.33770	101.47771			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00015			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.69106	102.33375		7.69106	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00019			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.14213	102.32588		8.14213	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00024			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.07193			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.12321			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.12794			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY20	On 31/07/2020	Spot Bond		7.63000	113.23119		7.63000	113.20816			0.00	0	2,970,000,000.00
HWAY23	On 07/12/2023	Spot Bond		1.91000	134.96616		1.91000	272.35121			0.00	0	0.00
HWAY24	On 07/12/2024	Spot Bond		1.89000	138.12545		1.89000	272.78957			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.26000	101.96886		9.26000	101.94378			0.00	0	120,000,000.00
HWAY35	On 31/07/2035	Spot Bond		9.28000	101.78190		9.28000	101.75681			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	33.26887		100.00000	33.12096			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	9.68331		100.00000	9.64026			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	38.99347		100.00000	38.70079			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	19.49673		100.00000	19.35039			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	9.74837		100.00000	9.67520			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.85000	109.17836		1.85000	109.13552			1,850,000,000,000.00	1,000,000,000	73,991,700,000.00
I2038	On 31/01/2038	Spot Bond		2.35000	105.63851		2.35000	105.59565			517,000,000,000.00	220,000,000	59,279,000,000.00
I2046	On 31/03/2046	Spot Bond		2.44000	102.41724		2.44000	102.37536			47,385,629,600,000.00	19,420,340,000	22,850,000,000.00
I2050	On 31/12/2050	Spot Bond		2.44000	109.36013		2.41000	110.10802			5,536,360,000,000.00	2,269,000,000	42,950,000,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.95000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		6.84500	105.70033		6.84500	105.68067			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.89672			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.83013			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.69615			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.91782			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.57500	101.73600		6.57500	101.71813			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.34500	105.63975		7.34500	105.61870			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		7.96500	108.39617		7.96500	108.37279			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.50500	100.97285		6.50500	100.95542			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.99998			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.07777			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.15000	111.06099		4.15000	111.01057			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.16500	104.22398		7.16500	104.20404			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.29902			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.38316			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.00000	105.38338		1.00000	125.25956			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.06000	105.84315		2.06000	125.52967			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.32866			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.17604			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.63500	104.66614		7.63500	104.64460			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.76347			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.41318			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.14729			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.17000	101.96614		8.17000	101.94383			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.72000	94.97782		8.72000	94.95580			0.00	0	30,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.81628			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	7.71500	86.45761		7.71500	98.96835			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.77000	110.24866		8.77000	103.61487			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.84026			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	99.83491			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.10500	107.26905		7.10500	101.95958			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	7.95000	108.34352		7.95000	102.41340			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00254		100.00000	0.00254			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.04071		5.00000	100.02714			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.04071		5.00000	100.02714			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.12008		5.00000	101.10651			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.04071		5.00000	100.02714			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.41661		4.00000	100.40563			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.33982			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.27665			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.49247			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	107.80781		9.20000	107.78118			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.42109			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.42109			0.00	0	4,500,000,000.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.31827			0.00	0	3,000,000,000.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.00633		100.00000	7.98672			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.96883			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.24762			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.13121			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.84500	100.96493		8.84500	100.94080			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.89920			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.04507			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.61850			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.90540			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	4.51017		100.00000	4.49608			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond	100.00000	66.66670		100.00000	66.66670			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond	100.00000	87.74038		100.00000	87.52998			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond	100.00000	80.93126		100.00000	80.75221		3,000,000,000,000,000.00	30,000,000,000	30,000,000,000.00	
INA343	On 22/10/2013	Spot Bond	5.25000	97.44214		5.25000	99.91377			0.00	0	0.00
INA347	On 19/11/2013	Spot Bond	5.35000	99.59127		5.35000	99.57673			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA348		On 26/11/2013	Spot Bond	5.35000	99.48960		5.35000	99.47510			0.00	0	0.00
INA349		On 03/12/2013	Spot Bond	5.35000	99.38815		5.35000	99.37367			0.00	0	0.00
INA350		On 10/12/2013	Spot Bond	5.35000	99.28690		5.35000	99.20028			0.00	0	0.00
INA402		On 07/01/2014	Spot Bond	5.45000	98.86334		5.45000	98.77586			0.00	0	0.00
INA403		On 14/01/2014	Spot Bond	5.45000	98.76129		5.45000	98.67398			0.00	0	0.00
INA404		On 21/01/2014	Spot Bond	5.45000	98.65945		5.45000	98.57232			0.00	0	0.00
IND344		On 29/10/2013	Spot Bond	5.25000	99.89942		5.25000	99.81336			0.00	0	0.00
IND345		On 05/11/2013	Spot Bond	5.35000	99.79521		5.35000	99.78062			0.00	0	0.00
IND346		On 12/11/2013	Spot Bond	5.35000	99.69314		5.35000	99.67857			0.00	0	0.00
INF405		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.22684			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.09745			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.48009			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	10.52077	103.71017		10.52077	102.61641			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	10.52077	101.58777		10.52077	101.22751			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.59227			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.07955			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.57975			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	100.33445		6.50000	100.31682			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.65961			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.36391			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.95895			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.95895			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.06687			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.17501			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	94.20048			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.82840			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.62750			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.61416			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.10799			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.11568			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.79113			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.96192			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.49598			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.70168			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.15868			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.71594			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.72444			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.47691			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.56905			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.10245			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.37449			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.37449			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	93.03790		100.00000	92.80762			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.50915			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond		100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond		100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond		100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond		100.00000	82.39278		100.00000	82.20721			0.00	0	2,500,000,000.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.98321			0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond		100.00000	96.05263		100.00000	95.80052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.12547			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.12824			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.13014			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		7.85500	103.03969		7.85500	103.01788			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.10500	101.82895		6.10500	101.81237			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.85671			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.21500	105.80832		8.21500	105.78478			0.00	0	60,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.25553			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.20736			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.28562			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.60403			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.02500	107.35125		8.02500	107.32817			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.82489			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.97162			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.15000	97.72388		3.15000	115.89684			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.92000	93.85004		3.92000	126.01239			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.39764			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.20815			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.17442			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.81547			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.49761			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.85000	88.79518		3.85000	89.53061			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.85000	88.72116		3.85000	95.64253			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.88524			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.50776			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.96750			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.61850			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.24000	115.18625		11.24000	108.30491			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.76512			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.92000	92.85405		3.92000	126.01239			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.89093			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		100.00000	43.14687		100.00000	42.82301		1,150,000,000,000,000.00	11,500,000,000	11,500,000,000.00	
IVA342	On 17/10/2013	Spot Bond		5.25000	97.44215		5.25000	97.44215			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond		5.25000	99.97124		5.25000	99.88506			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond		5.25000	99.87072		5.25000	99.78471			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond		5.25000	99.77039		5.25000	99.68456			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond		5.25000	99.67027		5.25000	99.58461			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond		5.35000	99.56220		5.35000	99.47510			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		5.35000	99.46060		5.35000	99.37367			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		5.35000	99.35920		5.35000	99.27246			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		5.35000	99.25801		5.35000	99.17144			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond		5.45000	98.83416		5.45000	98.74673			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond		5.45000	98.73217		5.45000	98.64492		58,860,000,000,000.00	10,800,000,000	10,400,000,000.00	
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	101.37144			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.54609			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.87653			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.45374			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.29333			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.62245			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC010		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.87103			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.89192			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.09099			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.87158			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.03527			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.17346			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.88536			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.12833			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.12928			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.13118			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.12264			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00012			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.85965			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.59073			0.00	0	0.00
IVF404		On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.95529			0.00	0	0.00
IVF406		On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.74719			0.00	0	0.00
JDC02U		On 14/11/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033				0.00	0	0.00
JDC03U		On 29/01/2014	Spot Bond	100.00000	98.13333	100.00000	97.87234				0.00	0	0.00
JDC04U		On 13/03/2014	Spot Bond	100.00000	88.78735	100.00000	88.57442				0.00	0	0.00
JDC05U		On 15/05/2014	Spot Bond	100.00000	60.25585	100.00000	60.06772				0.00	0	0.00
JDC06U		On 15/05/2014	Spot Bond	100.00000	67.75297	100.00000	67.62443				0.00	0	0.00
JDG01		On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.83515			0.00	0	0.00
JDG02U		On 22/01/2015	Spot Bond	100.00000	37.02446	100.00000	44.58954				0.00	0	0.00
JDG03		On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.11099			0.00	0	0.00
JDG03U		On 21/02/2016	Spot Bond	100.00000	15.59979	100.00000	15.56200				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.11704			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	63.14946		100.00000	62.95230			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.02649			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.87487			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.27000	149.35728		8.27000	142.58924			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.94528			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.93166			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.34867			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.26500	99.52945		8.26500	99.50756			0.00	0	100,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.36500	69.45519		8.36500	97.72218			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		8.87000	109.48693		8.87000	103.15538		36,790,099,000,000.00	4,147,700,000	4,167,700,000.00	
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.05130			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.09500	103.06510		11.09500	103.03471		1,331,400,000,000.00	120,000,000	1,040,000,000.00	
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.15377			0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.68613			0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.28589			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.84220			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.15053			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond		100.00000	79.00433		100.00000	78.83369			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	68.09701		100.00000	67.97020			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	30.53304		100.00000	30.30464			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.74972			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.11268			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.17515			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.24000			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.01507			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.83442			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.55322			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.68736			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.32160			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.75479			0.00	0	400,000,000.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.62817			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.68376			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.84992			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	98.39572		100.00000	98.13333			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	94.99467		100.00000	94.75418			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	83.32761		100.00000	83.14245			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	56.89349		100.00000	56.75415			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	44.38964		100.00000	44.28211			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	14.44635		100.00000	14.41097			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	35.26942		100.00000	35.18304			0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond		100.00000	95.80052		100.00000	95.54974			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.09000	104.26551		8.09000	104.24280			0.00	0	200,000,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.74809			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.63484			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.69145			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.23815			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.23997			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.24900			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.99558			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	102.09615			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.45000	103.36747		7.45000	103.34670			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.16000	107.66706		8.16000	107.64367			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.06000	108.35506		9.06000	108.32896			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.39500	107.48192		5.39500	107.46629			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.52182			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.54284			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.07000	106.07499		9.07000	106.22242			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		6.94500	103.57793		6.94500	103.55841			0.00	0	2,460,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.96785			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.37500	104.69514		8.37500	104.67167			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.92539			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.07500	104.58528		8.07500	104.56266			0.00	0	220,000,000.00
MTN02	On 13/07/2014	Spot Bond		5.87500	105.80014		5.87500	105.78350			0.00	0	90,000,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	81.47321		100.00000	81.29176			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		6.99500	106.33135		6.99500	106.31148			0.00	0	480,000,000.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.02000	109.43663		8.02000	109.41324			0.00	0	70,000,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	79.00433		100.00000	78.83369			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond		5.27000	103.81007		5.27000	99.89903			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.82182		100.89771	6.80517			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.91142		100.61875	6.89458			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.10730			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.13510			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.15374			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.17412			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.19264			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.20176			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.31324			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.44303			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.28583		100.00000	0.28514			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.28583		100.00000	0.28514			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.53000	101.80811		8.53000	101.78500			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	6.79500	107.09807		6.79500	101.92311			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.24544			0.00	0	1,000,000,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.73872			0.00	0	3,000,000,000.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.17079			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.71108			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.35967			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.34817			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.93825			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.59500	108.01253		6.59500	107.99318			0.00	0	750,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.05456			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.01000	116.94206		8.01000	116.91669			0.00	0	30,000,000.00
NBK4		On 28/10/2024	Spot Bond	10.44500	33.47219		10.44500	33.46308			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.09500	103.67739		7.09500	103.65753			0.00	0	950,000,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00011			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	99.99998				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.36500	101.48725	6.36500	101.47002				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.66916				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.29500	105.24475	7.29500	105.22393				0.00	0	10,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.49018				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.09541				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.42642				0.00	0	100,000,000.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.27521				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.11722				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.93868				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	85.77126				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.88528				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	99.92902				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.92200				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.85638				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.14244				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	81.86655				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.87728				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.72943				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.30733				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.28983			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.57011			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.53651			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.22816			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.51591			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.50852			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.50810			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.79500	105.77323		7.79500	105.75089			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	99.91359			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		5.65500	102.71539		5.65500	102.69974			0.00	0	30,000,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.21645			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.46500	119.82939		11.46500	119.79309			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	111.45457			0.00	0	7,000,000,000.00
NET46	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.94183			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.11069			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.15000	160.60701		2.15000	160.54264			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.12000	108.56354		8.12000	108.54006			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.62508			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.04866			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.04866			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		8.75000	110.08916		8.75000	110.06327			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.05094			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.30275			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.99545			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.98556			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.02648			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.95000		110.07141		8.95000	111.74997			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.06740			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.02652			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.05100			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.15000		110.05409		9.15000	110.02704			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.13279			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.08375			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.06734			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.37746			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.27794			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.10003			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	4.22500		135.30923		4.22500	135.24727			0.00	0	3,000,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.29500		107.86328		6.29500	102.22958			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.83000		123.11444		7.83000	123.08861			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.31500		130.45615		8.31500	124.31581			0.00	0	760,900,000.00
NRA023	On 31/05/2023	Spot Bond	2.04500		167.79768		2.04500	167.73090			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	8.95000		131.84507		8.95000	131.81354			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.05156			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.05013			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.81007			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.46311			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.65794			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.51756			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.14865			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.48266			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.51796		100.00000	17.47552			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	25.94795		100.00000	25.88509			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.07500	109.65315		6.07500	105.17959			0.00	0	100,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	10.50557		100.00000	10.48012			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.25000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	40.06141		100.00000	39.96436			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.94791			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.61124			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.77685			0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.01989			0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.87337			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.50133			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.01329			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.57184			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.56149			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.62716			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.59536			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.57373			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.66322			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.62356			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.59630			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.70305			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.65642			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.62262			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.43067			0.00	0	0.00
PRE1A2		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.47662			0.00	0	0.00
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.49729			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.54324			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.74079			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.78673			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.19290			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.80951			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	5.84500	107.96593		5.84500	107.94875			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	5.27500	95.43311		5.27500	95.41938			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	7.69000	39.93682		7.69000	39.92859			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	5.76000	115.09262		5.84500	114.91009		5,188,875,753,024,000.00	00,846,484,900	34,337,654,600.00	
R158		On 15/09/2015	Spot Bond	5.84500	114.92837		5.84500	114.91009			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	5.74500	89.80842		5.74500	89.79437			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	5.84500	121.50102		5.84500	121.48169			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	5.67500	85.03054		5.67500	85.01740			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	7.77000	125.76100		7.87000	124.80102		7,100,877,986,916,000.00	13,883,910,800	08,637,000,000.00	
R187P		On 21/12/2026	Spot Bond	7.61000	37.41170		7.61000	37.40407			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.53000	35.10043		7.53000	35.09335			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.64000	278.44961		1.64000	278.34186		3,526,984,000,000.00	2,150,600,000	22,979,600,000.00	
R201		On 21/12/2014	Spot Bond	4.92500	107.20473		4.90500	107.21364		149,537,775,000,000.00	30,363,000,000	04,716,500,000.00	
R202		On 07/12/2033	Spot Bond	2.23000	206.80979		2.26000	205.80568		14,608,730,000,000.00	6,551,000,000	50,041,900,000.00	
R2023		On 28/02/2023	Spot Bond	7.39500	103.46598		7.48000	102.87170		1,353,007,687,500,000.00	82,962,500,000	49,258,000,000.00	
R203		On 15/09/2017	Spot Bond	6.42500	107.03807		6.51500	106.70211		1,976,522,750,000,000.00	07,630,000,000	83,151,100,000.00	
R2030		On 31/01/2030	Spot Bond	8.51000	96.68922		8.51000	97.31259			0.00	0	4,522,870,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 31/01/2037	Spot Bond	8.85000	98.46654	8.85000	98.44337					948,720,000,000,000.00	07,200,000,000	31,280,000,000.00
R204	On 21/12/2018	Spot Bond	6.65000	108.49377	6.74000	108.07332					2,014,759,935,020,000.00	02,971,418,800	41,242,000,000.00
R2048	On 28/02/2048	Spot Bond	8.92000	99.42665	8.92000	99.40268					601,916,831,439,360.00	67,479,465,408	10,735,465,408.00
R206	On 15/01/2014	Spot Bond	5.09500	102.53344	5.08500	102.52168					12,854,685,000,000.00	2,523,000,000	57,515,000,000.00
R207	On 15/01/2020	Spot Bond	6.96500	103.35600	7.07000	102.80997					2,548,343,056,000,000.00	65,878,400,000	75,889,500,000.00
R208	On 31/03/2021	Spot Bond	7.13500	98.20876	7.23500	97.62972					1,258,177,316,595,000.00	76,338,797,000	86,090,652,900.00
R209	On 31/03/2036	Spot Bond	8.63000	76.93426	8.71000	76.27869					1,269,620,573,000,000.00	47,117,100,000	38,830,400,000.00
R210	On 31/03/2028	Spot Bond	2.02000	157.96331	2.02000	157.90053					1,434,200,000,000.00	710,000,000	36,441,667,600.00
R211	On 31/01/2017	Spot Bond	0.30000	128.09232	0.30000	128.04742					186,900,000,000.00	623,000,000	26,632,500,000.00
R212	On 31/01/2022	Spot Bond	1.51000	130.78471	1.49000	130.92844					9,047,920,000,000.00	5,992,000,000	91,340,600,000.00
R213	On 28/02/2031	Spot Bond	8.43500	88.03339	8.52000	87.32277					2,546,265,015,000,000.00	01,869,000,000	98,369,935,500.00
R214	On 28/02/2041	Spot Bond	8.86500	76.72795	8.86500	76.70956					2,223,745,937,341,920.00	50,845,565,408	13,111,865,408.00
R225C	On 15/03/2014	Spot Bond	4.76500	98.15480	4.76500	98.14222					0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	4.87500	95.76793	4.87500	95.75518					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	5.90500	92.18761	5.90500	92.17279					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.74500	89.80842	5.74500	89.79437					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.66500	87.46368	5.66500	87.45018					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.67500	85.03054	5.67500	85.01740					0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	4.94000	99.19449	4.94000	99.18117					0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	4.96000	96.79940	4.96000	96.78644					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	4.91000	94.51053	4.91000	94.49800					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.81500	90.90294	5.81500	90.88870					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.68500	88.57649	5.68500	88.56293					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.66500	86.17293	5.66500	86.15978					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.72500	83.64478	5.72500	83.63188					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R331C	On 21/06/2017	Spot Bond	6.49000	79.13518	6.49000	79.12137			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	6.54000	76.49356	6.54000	76.48011			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	6.74500	73.38915	6.74500	73.37585			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	6.72500	71.06582	6.72500	71.05298			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	6.70500	68.82936	6.70500	68.81696			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	6.69500	66.63644	6.69500	66.62445			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.03000	63.10128	7.03000	63.08937			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.01000	61.04302	7.01000	61.03153			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.15500	58.34633	7.15500	58.33513			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.12500	56.46446	7.12500	56.45366			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.09500	54.65913	7.09500	54.64872			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.06500	52.92687	7.06500	52.91683			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.02500	51.31226	7.02500	51.30258			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	6.98500	49.76618	6.98500	49.75684			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	7.81000	44.17535	7.81000	44.16611			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	7.77000	42.69827	7.77000	42.68938			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	7.73000	41.28650	7.73000	41.27795			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	7.69000	39.93682	7.69000	39.92859			0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	7.65000	38.64618	7.65000	38.63826			0.00		0	0.00	
R350C	On 21/12/2026	Spot Bond	7.61000	37.41170	7.61000	37.40407			0.00		0	0.00	
R351C	On 21/06/2027	Spot Bond	7.57000	36.23064	7.57000	36.22329			0.00		0	0.00	
R352C	On 21/12/2027	Spot Bond	7.53000	35.10043	7.53000	35.09335			0.00		0	0.00	
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.94450			0.00		0	0.00	
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.14408			0.00		0	0.00	
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.20228			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.16711			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.08558			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.68093		100.00000	12.65021			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	4.37676		100.00000	4.36616			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.74182			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.70073			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.80081			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.37564			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.73884			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.05149			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.43783			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.65873			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.05179			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.11978			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.93812			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.44611			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.98444			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.76440			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.26844			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.19183			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.86724			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.36106			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.59778			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.55126			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.27209			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.27209			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.66239			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.74296			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.07955			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.99993			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	105.02936		12.35000	104.99516			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.91272			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.91986		100.00000	13.88614			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.82975			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.37634			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.58383			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.13939			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.11621			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	91.54229		100.00000	91.31514			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.24778			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.63714		100.00000	1.63313			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	8.90821		100.00000	8.88663			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	16.41495		100.00000	16.37518			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	11.41911		100.00000	11.39145			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	106.51474			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	99.63859			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.53500	107.85504		8.53500	107.83028			0.00	0	240,000,000.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.13965			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.14500	114.45513		7.14500	114.43330			0.00	0	3,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.12595			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		8.56500	107.48385		8.56500	107.45923			0.00	0	807,100,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	99.96250			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.69373			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	99.82619			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.94087			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	99.94234			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.14500	107.61162		7.14500	107.59109			0.00	0	1,150,000,000.00
SBK9	On 10/04/2018	Spot Bond		8.34000	100.49166		8.34000	100.46911			0.00	0	460,000,000.00
SBK111	On 09/04/2014	Spot Bond		1.90000	130.73771		1.90000	130.68342			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond		7.30500	112.15576		7.30500	112.13354			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.16500	112.41769		7.16500	112.39584			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.09500	112.54897		7.09500	112.52730			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		7.91500	101.93526		7.91500	101.91341			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.24000	112.27727		7.24000	112.25522			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.20500	112.34277		7.20500	112.32081			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.62243			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.78455			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.63785			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.34282			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	97.72056		100.00000	97.46340			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.56500	105.18001		7.56500	105.15843			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.27556			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.39971			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.50893			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.52795			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.88500		110.43312		8.88500	110.40689			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.52000		108.19318		9.52000	108.16585			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.34812			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.40991			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.31761			0.00	0	60,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.03458			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.23000		106.44839		8.23000	106.42506			0.00	0	160,000,000.00
SBS3	On 25/05/2026	Spot Bond	8.57000		100.51274		8.57000	100.48982			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.93500		101.80750		8.93500	101.78332			0.00	0	30,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.02500		113.96987		7.02500	113.94848			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	2.17000		132.18121		2.17000	266.72951			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.00000		105.38338		1.00000	125.25956			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	107.75000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		6.01967		100.00000	6.00493			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		154.13033		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.57000		109.72923		1.57000	123.04241			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.33445		6.50000	100.31682			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.68503			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.39272			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.82397		0.00		0	2,000,000,000.00	
SHS05	On 29/06/2017	Spot Bond	8.61500	103.14645	8.61500	103.12268		0.00		0	10,000,000.00	
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.48161		0.00		0	0.00	
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.20305		0.00		0	0.00	
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.50917		0.00		0	0.00	
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.45984		0.00		0	0.00	
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.88905		0.00		0	0.00	
SLI2	On 15/08/2016	Spot Bond	7.14500	108.02385	7.14500	108.00323		0.00		0	840,000,000.00	
SLI3	On 15/08/2023	Spot Bond	8.34000	109.92446	8.34000	102.96812		0.00		0	0.00	
SNT01	On 15/09/2017	Spot Bond	7.96500	101.76931	7.96500	101.74736		0.00		0	1,860,000,000.00	
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.18107		0.00		0	0.00	
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.09331		0.00		0	0.00	
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.23978		0.00		0	0.00	
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.10168		0.00		0	0.00	
SSA01	On 28/06/2016	Spot Bond	7.61500	107.83906	7.61500	107.81705		0.00		0	0.00	
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.33931		0.00		0	0.00	
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.24418		0.00		0	0.00	
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.02049		0.00		0	0.00	
SSA06	On 16/04/2020	Spot Bond	8.91500	95.98771	8.91500	95.96471		0.00		0	2,460,000,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.95865		0.00		0	0.00	
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.49795		0.00		0	0.00	
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.92634		0.00		0	0.00	
SSN004	On 31/03/2021	Spot Bond	8.84300	89.16527	8.84300	89.14408		0.00		0	0.00	
SSN005	On 31/03/2021	Spot Bond	8.90500	88.85693	8.90500	88.83567		0.00		0	0.00	
SSN006	On 21/12/2014	Spot Bond	6.15000	105.80394	6.15000	105.78643		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN007	On 15/01/2020	Spot Bond		8.33000	96.76388		8.33000	96.74243			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.63604			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		7.69500	102.66946		7.69500	102.64805			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		6.74500	113.20846		6.74500	113.18772			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.60000	100.92238		2.60000	101.26549			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		7.69000	103.08116		7.69000	103.95135			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00001			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.40609			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.04950			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.29000	111.55250		9.29000	112.55803			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.83991			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.83304			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.60038			0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.88328			0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.88333			0.00	0	0.00
SY1013	On 05/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.78194			0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.85347			0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.65079			0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.59362			0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.59345			0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.57827			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.53574			0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.47658			0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.43330			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1023	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.28782			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.15653			0.00	0	0.00
SY1025	On 23/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.97098			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond		100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.35500	111.79438		6.35500	111.77518			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond		8.43000	104.77287		8.43000	104.74910			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	62.70741		100.00000	62.56938			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	44.04788		100.00000	43.94117			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	21.51778		100.00000	21.46565			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond		6.29500	101.41880		6.29500	101.40175			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.04624			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.31652			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.48271			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.95895			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.84518			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond		100.00000	74.94867		100.00000	100.00000			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.89059			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.09500	105.98232		7.09500	105.96224			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.72764			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.00902			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.08503			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.05251			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.05410			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	102.02385		7.83000	102.00256			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.05163			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.05362			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.83546			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.05163			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.05362			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	76.87104		7.16000	101.73736			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.05751			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.05720			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.06480			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.06377			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.09454			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.09104			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.05155			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.05410			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	104.95846		8.73000	102.04303			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.05767			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.06464			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.08910			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.05151			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.82654		101.06155	5.81229			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.05131			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.23033			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.05846			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.06164			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.09485			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.04916			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.05030			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.05110			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.05030			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.05110			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.05151			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.04981			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.05110			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.05554			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.05554			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.05554			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.06198			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.06359			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.06158			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.09351			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.09549			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.09470			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.44406			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		7.74500	111.56697		7.74500	105.60369			0.00	0	50,000,000.00
TL20	On 22/02/2020	Spot Bond		7.24500	97.77819		7.24500	97.73486			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.41500	110.37419		7.41500	110.35235		7,489,150,000,000.00	1,010,000,000	4,200,000,000.00	
TN20	On 17/09/2020	Spot Bond		8.26500	112.57979		8.26500	112.55461		8,265,000,000,000.00	1,000,000,000	27,900,000,000.00	
TN23	On 06/11/2023	Spot Bond		8.52000	120.13306		8.52000	120.10582		8,952,816,000,000.00	1,050,800,000	10,220,000,000.00	
TN25	On 19/08/2025	Spot Bond		8.91000	105.88864		8.91000	105.86357		0.00	0	13,900,000,000.00	
TN27	On 14/11/2027	Spot Bond		8.94500	103.52693		8.94500	103.50232		12,523,000,000,000.00	1,400,000,000	2,400,000,000.00	
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.46743			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.05913			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.37242			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.20208			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.23685			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.24043			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.41204			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.76789			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.23463			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.24416			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.24985			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.75935		10.00000	99.73266			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.76534		9.75000	99.73931			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.77029		100.00000	9.74511			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.40573			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	97.38420			0.00	0	15,000,000,000.00
TSP141	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.89305			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000		0.00000	97.28304			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.65998			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000		0.00000	97.04462			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000		0.00000	96.78017			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.01177			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.81466			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	97.77593			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000		100.00000		0.00000	97.55284			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	94.52218			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.21090			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.08932			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.99913			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.97156			0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.89027			0.00	0	0.00
TWC028	On 04/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.18752			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.16220			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.10322			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.07373			0.00	5,100,000,000	5,100,000,000.00
TWCJ05	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.16122			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.08496			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.00845			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.07400			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.63500		112.53539		8.63500	112.50912			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.39204			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00015			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.31214			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	8.85500		105.37056		8.85500	105.34534			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000		97.48302		100.00000	97.22783			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000		97.59080		100.00000	97.33532			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000		97.62672		100.00000	97.37115			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.32957			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.37154			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.30915			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.35752			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.35961			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.36994			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.38139			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	130.54000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.20500		119.84391		6.20500	119.82402			27,922,500,000,000.00	4,500,000,000	14,210,000,000.00
WS05	On 01/08/2018	Spot Bond	0.78000		239.63238		0.78000	239.54526			0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.19500		107.79643		6.19500	107.77856			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.02000		109.78689		7.02000	109.76631			0.00	0	8,500,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.29500		111.30757		7.29500	111.28590			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.69500		110.23765		7.69500	110.21504			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.77500		110.51310		7.77500	110.49019			0.00	0	1,500,000,000.00
Z009	On 30/11/2013	Spot Bond	4.94000		99.47494		4.94000	99.46155			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.79500		90.79591		5.79500	90.78182			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.93000		97.88462		4.93000	97.87168			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.94000		96.68785		4.94000	96.67503			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.72500		89.36629		5.72500	89.35243			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.92000		94.76637		4.92000	94.75385			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.79500		90.78182		5.79500	90.76773			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	6.68500		67.66873		6.68500	67.65644			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		25.09513		100.00000	25.04752			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		13.28317		100.00000	13.25797			0.00	0	0.00
<b>Total for j-Bonds :</b>											<b>33,659,630,490,436,300.00</b>	<b>1,403,082,316</b>	<b>14 375 888 516.00</b>
<b>Grand Total:</b>											<b>33,659,630,914,434,500.00</b>	<b>1,403,107,150</b>	<b>14 377 998 761.00</b>