



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 24/10/2013

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 25/10/2013	Any day expiry		9.76800	9.76800		9.77740	9.77740		13.63	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	278.15690	0.27816	287.90390	0.28790	278.157	21.22	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	0.15690	0.00016	0.50390	0.00050	0.157	21.22	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	268.19080	0.26819	277.99580	0.27800	268.191	20.98	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	0.19080	0.00019	0.59580	0.00060	0.191	20.98	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	258.23230	0.25823	268.10410	0.26810	258.232	20.73	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	0.23230	0.00023	0.70410	0.00070	0.232	20.73	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	218.51210	0.21851	228.76600	0.22877	218.512	19.75	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	0.51210	0.00051	1.36600	0.00137	0.512	19.75	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	0.05970	0.00006	0.64470	0.00064	0.060	21.94	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	332.05970	0.33206	323.24470	0.32324	332.060	21.94	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry		9.76800	9.76800		9.78020	9.78020		11.59	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,518.00410	1.51800	1,530.20000	1.53020	1,518.004	41.28	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	0.00410	0.00000	0.00000	0.00000	0.004	41.28	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,468.00420	1.46800	1,480.20000	1.48020	1,468.004	39.94	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	0.00420	0.00000	0.00000	0.00000	0.004	39.94	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	339.21230	0.33921	351.71860	0.35172	339.212	16.39	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	1.21230	0.00121	1.51860	0.00152	1.212	16.39	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	329.36240	0.32936	341.89620	0.34190	329.362	16.26	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	1.36240	0.00136	1.69620	0.00170	1.362	16.26	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	319.53100	0.31953	332.09440	0.33209	319.531	16.13	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	1.53100	0.00153	1.89440	0.00189	1.531	16.13	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	176.60480	0.17660	189.77050	0.18977	176.605	14.18	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	8.60480	0.00860	9.57050	0.00957	8.605	14.18	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	93.26410	0.09326	106.26830	0.10627	93.264	12.89	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	25.26410	0.02526	26.06830	0.02607	25.264	12.89	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Call	33.07780	0.03308	43.41270	0.04341	33.078	11.59	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Put	65.07780	0.06508	63.21270	0.06321	65.078	11.59	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry		9.76530	9.76530		9.78160	9.78160		11.93	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	222.43910	0.22244	238.79740	0.23880	222.439	14.44	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	7.13910	0.00714	7.19740	0.00720	7.139	14.44	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	0.04750	0.00005	0.09090	0.00009	0.048	21.87	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	834.74750	0.83475	818.49090	0.81849	834.748	21.87	0.00	0	0.00
\$ / R	On 31/10/2013	Any day expiry		9.76810	9.76810		9.78450	9.78450		12.29	0.00	0	0.00

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 31/10/2013	Any day expiry	9.80	Call	51.69720		0.05170		62.88550	0.06289	51.697	12.29	0.00	0	1,000.00
\$ / R	On 31/10/2013	Any day expiry	9.80	Put	83.59720		0.08360		78.38550	0.07839	83.597	12.29	0.00	0	0.00
\$ / R	On 31/10/2013	Any day expiry	10.20	Call	2.89290		0.00289		4.49180	0.00449	2.893	16.84	0.00	0	1,000.00
\$ / R	On 31/10/2013	Any day expiry	10.20	Put	434.79290		0.43479		419.99180	0.41999	434.793	16.84	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			9.80600		9.80600		9.82300	9.82300		12.10	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,506.04270		1.50604		1,523.07360	1.52307	1,506.043	16.19	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.04270		0.00004		0.07360	0.00007	0.043	16.19	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	400.95020		0.40095		419.29470	0.41929	400.950	11.88	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	24.95020		0.02495		26.29470	0.02629	24.950	11.88	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	392.46910		0.39247		410.84340	0.41084	392.469	11.88	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	26.46910		0.02647		27.84340	0.02784	26.469	11.88	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	384.05840		0.38406		402.46220	0.40246	384.058	11.89	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	28.05840		0.02806		29.46220	0.02946	28.058	11.89	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	304.29300		0.30429		322.85620	0.32286	304.293	11.95	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	48.29300		0.04829		49.85620	0.04986	48.293	11.95	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	202.16780		0.20217		220.24310	0.22024	202.168	12.04	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	96.16780		0.09617		97.24310	0.09724	96.168	12.04	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	9.89760		0.00990		13.35420	0.01335	9.898	17.63	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	953.89760		0.95390		940.35420	0.94035	953.898	17.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.82940		9.82940		9.84630	9.84630		12.38	72,599,948.40	7,386	499,509.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,429.41600		2.42942		2,446.31900	2.44632	2,429.416	20.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.01600		0.00002		0.01900	0.00002	0.016	20.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,829.52230		1.82952		1,846.47190	1.84647	1,829.522	17.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.12230		0.00012		0.17190	0.00017	0.122	17.59	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,081.22460		1.08122		1,098.21170	1.09821	1,081.225	13.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	1.82460		0.00182		1.91170	0.00191	1.825	13.77	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	932.94410		0.93294		949.78660	0.94979	932.944	13.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	3.54410		0.00354		3.48660	0.00349	3.544	13.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	905.53920		0.90554		922.41120	0.92241	905.539	13.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	4.03920		0.00404		4.01120	0.00401	4.039	13.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	856.59510		0.85660		873.53810	0.87354	856.595	12.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	5.09510		0.00510		5.13810	0.00514	5.095	12.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	835.04060		0.83504		852.02380	0.85202	835.041	12.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	5.64060		0.00564		5.72380	0.00572	5.641	12.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	807.90850		0.80791		824.95010	0.82495	807.909	12.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	6.40850		0.00641		6.55010	0.00655	6.409	12.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	738.27240		0.73827		755.51590	0.75552	738.272	12.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	8.87240		0.00887		9.21590	0.00922	8.872	12.56	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	643.17580		0.64318		660.84210	0.66084	643.176	12.24	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	13.77580		0.01378		14.54210	0.01454	13.776	12.24	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	464.63730		0.46464		481.97650	0.48198	464.637	12.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	35.23730		0.03524		35.67650	0.03568	35.237	12.01	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	385.07230		0.38507		402.81810	0.40282	385.072	12.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	55.67230		0.05567		56.51810	0.05652	55.672	12.10	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	348.02980		0.34803		365.97700	0.36598	348.030	12.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	68.62980		0.06863		69.67700	0.06968	68.630	12.15	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Call	319.83190		0.31983		337.92460	0.33792	319.832	12.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Put	80.43190		0.08043		81.62460	0.08162	80.432	12.18	0.00	0	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	312.98780		0.31299		331.11390	0.33111	312.988	12.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	83.58780		0.08359		84.81390	0.08481	83.588	12.19	0.00	0	24,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	255.26250		0.25526		273.59910	0.27360	255.263	12.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	115.86250		0.11586		117.29910	0.11730	115.863	12.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	249.28720		0.24929		267.63560	0.26764	249.287	12.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	119.88720		0.11989		121.33560	0.12134	119.887	12.29	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Call	226.27890		0.22628		244.64210	0.24464	226.279	12.32	0.00	0	2,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Put	136.87890		0.13688		138.34210	0.13834	136.879	12.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Call	220.75090		0.22075		239.10910	0.23911	220.751	12.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	9.75	Put	141.35090	0.14135	142.80910	0.14281	141.351	12.33	0.00	0	5,000.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.80	Call	194.45560	0.19446	212.74220	0.21274	194.456	12.38	0.00	0	500.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.80	Put	165.05560	0.16506	166.44220	0.16644	165.056	12.38	0.00	0	21,500.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.85	Call	173.06770	0.17307	188.51250	0.18851	173.068	12.61	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.85	Put	193.66770	0.19367	192.21250	0.19221	193.668	12.61	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.90	Call	153.82660	0.15383	168.69300	0.16869	153.827	12.84	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.90	Put	224.42660	0.22443	222.39300	0.22239	224.427	12.84	0.00	0	4,200.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.96	Call	133.36380	0.13336	147.48630	0.14749	133.364	13.12	0.00	0	3,000.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.96	Put	263.96380	0.26396	261.18630	0.26119	263.964	13.12	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.00	Call	121.18770	0.12119	134.79540	0.13480	121.188	13.30	2,423,754.00	20,000	25,200.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.00	Put	291.78770	0.29179	288.49540	0.28850	291.788	13.30	0.00	0	5,902.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.10	Call	95.29510	0.09530	107.57920	0.10758	95.295	13.76	0.00	0	250.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.10	Put	365.89510	0.36590	361.27920	0.36128	365.895	13.76	0.00	0	300.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.14	Call	86.55250	0.08655	98.30590	0.09831	86.553	13.95	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.14	Put	397.15250	0.39715	392.00590	0.39201	397.153	13.95	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.15	Call	84.49680	0.08450	96.11660	0.09612	84.497	13.99	0.00	0	6,000.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.15	Put	405.09680	0.40510	399.81660	0.39982	405.097	13.99	0.00	0	100.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.20	Call	74.93990	0.07494	85.90530	0.08591	74.940	14.23	0.00	0	500.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.20	Put	445.53990	0.44554	439.60530	0.43961	445.540	14.23	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.21	Call	73.16590	0.07317	84.00190	0.08400	73.166	14.27	0.00	0	21,000.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.21	Put	453.76590	0.45377	447.70190	0.44770	453.766	14.27	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.25	Call	66.49290	0.06649	76.81850	0.07682	66.493	14.46	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.25	Put	487.09290	0.48709	480.51850	0.48052	487.093	14.46	0.00	0	5,300.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Call	63.39770	0.06340	73.47090	0.07347	63.398	14.55	0.00	0	750.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Put	503.99770	0.50400	497.17090	0.49717	503.998	14.55	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.30	Call	59.03640	0.05904	68.73810	0.06874	59.036	14.69	0.00	0	10,200.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.30	Put	529.63640	0.52964	522.43810	0.52244	529.636	14.69	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.36	Call	51.69740	0.05170	60.28790	0.06029	51.697	15.01	0.00	0	3,000.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.36	Put	582.29740	0.58230	573.98790	0.57399	582.297	15.01	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.40	Put	617.98120	0.61798	609.20530	0.60921	617.981	15.23	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.40	Call	47.38120	0.04738	55.50530	0.05551	47.381	15.23	1,013,010.06	21,380	20,100.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.48	Call	39.93520	0.03994	47.19360	0.04719	39.935	15.66	0.00	0	3,000.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.48	Put	690.53520	0.69054	680.89360	0.68089	690.535	15.66	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.51	Call	37.50060	0.03750	44.45810	0.04446	37.501	15.83	0.00	0	3,000.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.51	Put	718.10060	0.71810	708.15810	0.70816	718.101	15.83	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.55	Call	34.52110	0.03452	41.09550	0.04110	34.521	16.04	0.00	0	6.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.55	Put	755.12110	0.75512	744.79550	0.74480	755.121	16.04	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.56	Call	33.82070	0.03382	40.30270	0.04030	33.821	16.10	0.00	0	18,000.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.56	Put	764.42070	0.76442	754.00270	0.75400	764.421	16.10	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.60	Call	31.18230	0.03118	37.30870	0.03731	31.182	16.32	0.00	0	25,500.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.60	Put	801.78230	0.80178	791.00870	0.79101	801.782	16.32	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.65	Call	28.22270	0.02822	33.93230	0.03393	28.223	16.59	0.00	0	19,700.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.65	Put	848.82270	0.84882	837.63230	0.83763	848.823	16.59	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.70	Call	25.59590	0.02560	30.91990	0.03092	25.596	16.86	0.00	0	550.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.70	Put	896.19590	0.89620	884.61990	0.88462	896.196	16.86	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.80	Call	21.18170	0.02118	25.81960	0.02582	21.182	17.40	0.00	0	100.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.80	Put	991.78170	0.99178	979.51960	0.97952	991.782	17.40	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.84	Call	19.56930	0.01957	24.07470	0.02407	19.569	17.60	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.84	Put	1,030.16930	1.03017	1,017.77470	1.01777	1,030.169	17.60	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.92	Call	16.75950	0.01676	20.76470	0.02076	16.760	17.98	0.00	0	250.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.92	Put	1,107.35950	1.10736	1,094.46470	1.09446	1,107.359	17.98	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	11.00	Call	14.41850	0.01442	17.95380	0.01795	14.418	18.37	0.00	0	16,500.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	11.00	Put	1,185.01850	1.18502	1,171.65380	1.17165	1,185.019	18.37	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	11.15	Call	11.01000	0.01101	13.81970	0.01382	11.010	19.10	0.00	0	12,600.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	11.15	Put	1,331.61000	1.33161	1,317.51970	1.31752	1,331.610	19.10	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call	10.09960	0.01010	12.70660	0.01271	10.100	19.34	0.00	0	20,100.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put	1,380.69960	1.38070	1,366.40660	1.36641	1,380.700	19.34	0.00	0	0.00	

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	11.35	Call	7.87960	0.00788	9.97240	0.00997	7.880	20.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,528.47960	1.52848	1,513.67240	1.51367	1,528.480	20.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	6.24560	0.00625	7.94040	0.00794	6.246	20.80	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,676.84560	1.67685	1,661.64040	1.66164	1,676.846	20.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	4.69180	0.00469	5.98960	0.00599	4.692	21.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,875.29180	1.87529	1,859.68960	1.85969	1,875.292	21.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	3.67740	0.00368	4.76980	0.00477	3.677	23.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	2,174.27740	2.17428	2,158.46980	2.15847	2,174.277	23.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	3.05180	0.00305	4.23590	0.00424	3.052	25.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,523.65180	2.52365	2,507.93590	2.50794	2,523.652	25.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	2.86870	0.00287	4.08910	0.00409	2.869	26.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,673.46870	2.67347	2,657.78910	2.65779	2,673.469	26.89	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			9.84420	9.84420	9.86090	9.86090		12.54	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	371.86650	0.37187	389.15980	0.38916	371.867	12.09	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	77.66650	0.07767	78.25980	0.07826	77.666	12.09	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	344.31180	0.34431	361.70280	0.36170	344.312	12.15	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	90.11180	0.09011	90.80280	0.09080	90.112	12.15	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	337.61980	0.33762	355.03270	0.35503	337.620	12.16	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	93.41980	0.09342	94.13270	0.09413	93.420	12.16	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	331.00750	0.33101	348.44110	0.34844	331.008	12.18	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	96.80750	0.09681	97.54110	0.09754	96.808	12.18	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	28.37790	0.02838	33.37580	0.03338	28.378	17.34	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	1,024.17790	1.02418	1,012.47580	1.01248	1,024.178	17.34	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			9.89860	9.89860	9.91540	9.91540		12.89	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	1,600.81970	1.60082	1,617.76850	1.61777	1,600.820	14.68	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	2.21970	0.00222	2.36850	0.00237	2.220	14.68	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	184.65970	0.18466	200.26300	0.20026	184.660	13.76	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	406.05970	0.40606	404.86300	0.40486	406.060	13.76	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	103.00810	0.10301	113.86300	0.11386	103.008	15.34	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	714.40810	0.71441	708.46300	0.70846	714.408	15.34	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	101.57630	0.10158	112.32280	0.11232	101.576	15.38	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	722.97630	0.72298	716.92280	0.71692	722.976	15.38	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	100.16840	0.10017	110.80750	0.11081	100.168	15.42	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	731.56840	0.73157	725.40750	0.72541	731.568	15.42	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			9.93970	9.93970	9.95680	9.95680		13.49	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	1,644.62790	1.64463	1,662.28000	1.66228	1,644.628	14.62	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	4.92790	0.00493	5.48000	0.00548	4.928	14.62	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	288.85310	0.28885	305.13460	0.30513	288.853	13.67	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	349.15310	0.34915	348.33460	0.34833	349.153	13.67	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	141.87560	0.14188	152.64260	0.15264	141.876	15.71	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	772.17560	0.77218	765.84260	0.76584	772.176	15.71	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	140.22980	0.14023	150.91020	0.15091	140.230	15.75	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	780.52980	0.78053	774.11020	0.77411	780.530	15.75	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	138.60710	0.13861	149.20320	0.14920	138.607	15.79	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	788.90710	0.78891	782.40320	0.78240	788.907	15.79	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			9.94110	9.94110	9.95820	9.95820		13.51	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	133.89290	0.13389	144.14540	0.14415	133.893	15.94	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	822.79290	0.82279	815.94540	0.81595	822.793	15.94	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			9.94260	9.94260	9.95970	9.95970		13.53	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	893.63560	0.89364	912.06540	0.91207	893.636	12.78	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	41.03560	0.04104	42.36540	0.04237	41.036	12.78	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	884.79650	0.88480	903.24570	0.90325	884.796	12.77	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	42.19650	0.04220	43.54570	0.04355	42.196	12.77	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	875.98430	0.87598	894.45390	0.89445	875.984	12.76	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	43.38430	0.04338	44.75390	0.04475	43.384	12.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.96670	9.96670	9.98390	9.98390		13.80	6,697,622.40	672	69,122.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,268.65160	2.26865	2,285.97340	2.28597	2,268.652	16.58	0.00	0	0.00

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	7.70	Put	1.95160	0.00195	2.07340	0.00207	1.952	16.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,772.97000	1.77297	1,790.55230	1.79055	1,772.970	15.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	6.27000	0.00627	6.65230	0.00665	6.270	15.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,286.38850	1.28639	1,304.37260	1.30437	1,286.389	13.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	19.68850	0.01969	20.47260	0.02047	19.688	13.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	789.39850	0.78940	807.92010	0.80792	789.399	12.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	72.69850	0.07270	74.02010	0.07402	72.699	12.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	537.51620	0.53752	555.74270	0.55574	537.516	12.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	160.81620	0.16082	161.84270	0.16184	160.816	12.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	531.37250	0.53137	549.56070	0.54956	531.373	12.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	164.67250	0.16467	165.66070	0.16566	164.673	12.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	525.28290	0.52528	543.43170	0.54343	525.283	12.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	168.58290	0.16858	169.53170	0.16953	168.583	12.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	472.90120	0.47290	490.65420	0.49065	472.901	13.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	206.20120	0.20620	206.75420	0.20675	206.201	13.08	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	445.67180	0.44567	463.16470	0.46316	445.672	13.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	228.97180	0.22897	229.26470	0.22926	228.972	13.20	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	419.75550	0.41976	436.96230	0.43696	419.756	13.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	253.05550	0.25306	253.06230	0.25306	253.055	13.32	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	371.75890	0.37176	388.32350	0.38832	371.759	13.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	305.05890	0.30506	304.42350	0.30442	305.059	13.56	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	328.65910	0.32866	344.50490	0.34450	328.659	13.80	0.00	0	600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	361.95910	0.36196	360.60490	0.36060	361.959	13.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	276.22290	0.27622	290.76140	0.29076	276.223	14.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	459.52290	0.45952	456.86140	0.45686	459.523	14.31	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	246.30430	0.24630	259.95090	0.25995	246.304	14.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	529.60430	0.52960	526.05090	0.52605	529.604	14.65	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	232.69890	0.23270	245.90070	0.24590	232.699	14.82	1,512,542.85	6,500	46,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	565.99890	0.56600	562.00070	0.56200	565.999	14.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	219.93240	0.21993	232.69260	0.23269	219.932	14.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	603.23240	0.60323	598.79260	0.59879	603.232	14.99	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	207.95180	0.20795	220.27550	0.22028	207.952	15.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	641.25180	0.64125	636.37550	0.63638	641.252	15.16	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	196.71550	0.19672	208.60910	0.20861	196.715	15.33	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	680.01550	0.68002	674.70910	0.67471	680.016	15.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	186.17430	0.18617	197.64560	0.19765	186.174	15.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	719.47430	0.71947	713.74560	0.71375	719.474	15.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	167.26700	0.16727	177.94560	0.17795	167.267	15.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	800.56700	0.80057	794.04560	0.79405	800.567	15.85	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	165.50730	0.16551	176.10810	0.17611	165.507	15.89	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	808.80730	0.80881	802.20810	0.80221	808.807	15.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	158.68820	0.15869	168.98620	0.16899	158.688	16.03	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	841.98820	0.84199	835.08620	0.83509	841.988	16.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	129.37640	0.12938	138.25730	0.13826	129.376	16.73	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	1,012.67640	1.01268	1,004.35730	1.00436	1,012.676	16.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	111.79180	0.11179	119.72850	0.11973	111.792	17.26	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,145.09180	1.14509	1,135.82850	1.13583	1,145.092	17.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	101.63600	0.10164	109.00080	0.10900	101.636	17.60	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,234.93600	1.23494	1,225.10080	1.22510	1,234.936	17.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	97.00780	0.09701	104.10270	0.10410	97.008	17.77	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,280.30780	1.28031	1,270.20270	1.27020	1,280.308	17.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	88.56100	0.08856	95.14770	0.09515	88.561	18.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,371.86100	1.37186	1,361.24770	1.36125	1,371.861	18.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	71.38880	0.07139	76.87440	0.07687	71.389	18.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,604.68880	1.60469	1,592.97440	1.59297	1,604.689	18.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	58.55310	0.05855	63.14910	0.06315	58.553	19.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,841.85310	1.84185	1,829.24910	1.82925	1,841.853	19.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	48.84650	0.04885			52.72630	0.05273	48.846	20.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	2,082.14650	2.08215		2,068.82630	2.06883	2,082.146	20.69	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	47.05910	0.04706		50.67870	0.05068	47.059	22.18	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,330.35910	2.33036		2,316.77870	2.31678	2,330.359	22.18	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	46.00770	0.04601		49.42820	0.04943	46.008	23.67	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,579.30770	2.57931		2,565.52820	2.56553	2,579.308	23.67	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	45.65840	0.04566		48.98360	0.04898	45.658	24.56	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,728.95840	2.72896		2,715.08360	2.71508	2,728.958	24.56	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	45.58260	0.04558		48.87880	0.04888	45.583	24.86	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,778.88260	2.77888		2,764.97880	2.76498	2,778.883	24.86	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	45.46530	0.04547		48.68520	0.04869	45.465	25.75	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,928.76530	2.92877		2,914.78520	2.91479	2,928.765	25.75	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	45.49870	0.04550		48.65330	0.04865	45.499	26.65	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	3,078.79870	3.07880		3,064.75330	3.06475	3,078.799	26.65	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	11.64640	0.01165		12.76240	0.01276	11.646	26.65	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	4,294.94640	4.29495		4,278.86240	4.27886	4,294.946	26.65	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	8.75030	0.00875		9.63880	0.00964	8.750	26.65	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,542.05030	4.54205		4,525.73880	4.52574	4,542.050	26.65	0.00	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			9.96950	9.96950		9.98680	9.98680		13.82	0.00	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	929.15980	0.92916		947.57810	0.94758	929.160	12.87	0.00	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	49.65980	0.04966		50.77810	0.05078	49.660	12.87	0.00	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	920.46870	0.92047		938.89920	0.93890	920.469	12.87	0.00	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	50.96870	0.05097		52.09920	0.05210	50.969	12.87	0.00	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	911.80650	0.91181		930.24780	0.93025	911.806	12.86	0.00	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	52.30650	0.05231		53.44780	0.05345	52.306	12.86	0.00	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			9.97940	9.97940		9.99680	9.99680		13.86	0.00	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	1,688.81010	1.68881		1,706.60410	1.70660	1,688.810	14.89	0.00	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	9.41010	0.00941		9.80410	0.00980	9.410	14.89	0.00	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	310.83680	0.31084		325.76660	0.32577	310.837	14.20	0.00	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	431.43680	0.43144		428.96660	0.42897	431.437	14.20	0.00	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.06680	10.06680		10.08430	10.08430		14.43	0.00	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	494.29200	0.49429		509.36430	0.50936	494.292	14.01	0.00	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	367.49200	0.36749		365.06430	0.36506	367.492	14.01	0.00	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	489.84260	0.48984		504.85410	0.50485	489.843	14.04	0.00	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	373.04260	0.37304		370.55410	0.37055	373.043	14.04	0.00	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	485.42980	0.48543		500.38640	0.50039	485.430	14.06	0.00	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	378.62980	0.37863		376.08640	0.37609	378.630	14.06	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.09290	10.09290		10.11030	10.11030		14.53	5,046,450.00	500	17,990.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,105.75790	2.10576		2,123.26800	2.12327	2,105.758	15.49	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	12.85790	0.01286		12.96800	0.01297	12.858	15.49	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,671.92110	1.67192		1,689.46220	1.68946	1,671.921	14.53	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	29.02110	0.02902		29.16220	0.02916	29.021	14.53	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,493.19050	1.49319		1,510.74330	1.51074	1,493.190	14.13	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	40.29050	0.04029		40.44330	0.04044	40.291	14.13	0.00	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,391.40590	1.39141		1,408.95510	1.40896	1,391.406	13.90	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	48.50590	0.04851		48.65510	0.04866	48.506	13.90	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,363.89530	1.36390		1,381.44220	1.38144	1,363.895	13.83	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	50.99530	0.05100		51.14220	0.05114	50.995	13.83	0.00	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,165.97280	1.16597		1,183.46400	1.18346	1,165.973	13.37	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	73.07280	0.07307		73.16400	0.07316	73.073	13.37	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	997.92620	0.99793		1,015.22280	1.01522	997.926	13.18	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	105.02620	0.10503		104.92280	0.10492	105.026	13.18	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	713.97990	0.71398		730.27970	0.73028	713.980	13.27	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	211.07990	0.21108		209.97970	0.20998	211.080	13.27	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	707.39670	0.70740		723.66150	0.72366	707.397	13.27	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	214.49670	0.21450		213.36150	0.21336	214.497	13.27	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	701.49360	0.70149		717.71570	0.71772	701.494	13.29	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	218.59360		0.21859	217.41570	0.21742	218.594	13.29	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	623.41730		0.62342	639.01820	0.63902	623.417	13.65	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	280.51730		0.28052	278.71820	0.27872	280.517	13.65	0.00	0	250.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	597.53980		0.59754	612.89720	0.61290	597.540	13.77	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	304.63980		0.30464	302.59720	0.30260	304.640	13.77	0.00	0	6.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	517.06990		0.51707	531.54640	0.53155	517.070	14.20	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	394.16990		0.39417	391.24640	0.39125	394.170	14.20	0.00	0	24,582.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	499.75490		0.49975	514.01460	0.51401	499.755	14.31	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	416.85490		0.41685	413.71460	0.41371	416.855	14.31	0.00	0	50.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	451.56380		0.45156	465.14430	0.46514	451.564	14.62	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	488.66380		0.48866	484.84430	0.48484	488.664	14.62	0.00	0	15,489.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	265.98570		0.26599	275.65960	0.27566	265.986	16.53	0.00	0	6.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	973.08570		0.97309	965.35960	0.96536	973.086	16.53	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	153.68670		0.15369	160.02450	0.16002	153.687	18.77	0.00	0	250.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,660.78670		1.66079	1,649.72450	1.64972	1,660.787	18.77	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	128.30150		0.12830	133.73990	0.13374	128.301	19.60	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,935.40150		1.93540	1,923.43990	1.92344	1,935.401	19.60	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	121.21190		0.12121	126.38450	0.12638	121.212	19.87	0.00	0	24,582.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	2,028.31190		2.02831	2,016.08450	2.01608	2,028.312	19.87	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	112.95020		0.11295	117.73810	0.11774	112.950	20.66	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,220.05020		2.22005	2,207.43810	2.20744	2,220.050	20.66	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	112.31770		0.11232	117.05190	0.11705	112.318	20.86	0.00	0	15,489.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	2,259.41770		2.25942	2,246.75190	2.24675	2,259.418	20.86	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	109.05480		0.10905	113.48870	0.11349	109.055	22.19	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,516.15480		2.51615	2,503.18870	2.50319	2,516.155	22.19	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	106.39430		0.10639	110.47030	0.11047	106.394	24.22	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,913.49430		2.91349	2,900.17030	2.90017	2,913.494	24.22	0.00	0	0.00	
\$ / R	On 18/06/2014	Any day expiry			10.10010		10.10010	10.11750	10.11750		14.55	0.00	0	0.00	
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,372.15690		1.37216	1,389.67540	1.38968	1,372.157	13.81	0.00	0	0.00	
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	52.05690		0.05206	52.17540	0.05218	52.057	13.81	0.00	0	0.00	
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	460.61460		0.46061	474.14390	0.47414	460.615	14.63	0.00	0	0.00	
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	490.51460		0.49051	486.64390	0.48664	490.515	14.63	0.00	0	0.00	
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	116.69910		0.11670	121.50020	0.12150	116.699	20.82	0.00	0	0.00	
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	2,256.59910		2.25660	2,244.00020	2.24400	2,256.599	20.82	0.00	0	0.00	
\$ / R	On 22/08/2014	Any day expiry			10.19640		10.19640	10.21360	10.21360		15.05	0.00	0	0.00	
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	640.90970		0.64091	654.35340	0.65435	640.910	14.52	0.00	0	0.00	
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	434.50970		0.43451	430.75340	0.43075	434.510	14.52	0.00	0	0.00	
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	636.49320		0.63649	649.89260	0.64989	636.493	14.54	0.00	0	0.00	
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	440.09320		0.44009	436.29260	0.43629	440.093	14.54	0.00	0	0.00	
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	632.10970		0.63211	645.46470	0.64546	632.110	14.57	0.00	0	0.00	
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	445.70970		0.44571	441.86470	0.44186	445.710	14.57	0.00	0	0.00	
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	508.07190		0.50807	519.90370	0.51990	508.072	15.38	0.00	0	0.00	
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	641.67190		0.64167	636.30370	0.63630	641.672	15.38	0.00	0	19,547.00	
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	185.30020		0.18530	190.84750	0.19085	185.300	19.73	0.00	0	19,547.00	
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	2,058.90020		2.05890	2,047.24750	2.04725	2,058.900	19.73	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future			10.23330		10.23330	10.25030	10.25030		15.13	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,354.58170		2.35458	2,371.58730	2.37159	2,354.582	15.62	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	21.28170		0.02128	21.28730	0.02129	21.282	15.62	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	1,877.61700		1.87762	1,894.18580	1.89419	1,877.617	14.65	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	44.31700		0.04432	43.88580	0.04389	44.317	14.65	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,426.13560		1.42614	1,443.24570	1.44325	1,426.136	13.92	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	92.83560		0.09284	92.94570	0.09295	92.836	13.92	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	1,339.93690		1.33994	1,357.21360	1.35721	1,339.937	13.77	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	106.63690		0.10664	106.91360	0.10691	106.637	13.77	0.00	0	20,000.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,098.19600		1.09820	1,113.10800	1.11311	1,098.196	13.56	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	164.89600		0.16490	162.80800	0.16281	164.896	13.56	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	892.70620		0.89271	908.33200	0.90833	892.706	13.80	0.00	0	0.00	

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	9.60	Put	259.40620		0.25941		258.03200	0.25803	259.406	13.80	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	728.00880		0.72801		740.61900	0.74062	728.009	14.38	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	394.70880		0.39471		390.31900	0.39032	394.709	14.38	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	681.90650		0.68191		694.20800	0.69421	681.906	14.63	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	448.60650		0.44861		443.90800	0.44391	448.607	14.63	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	565.38930		0.56539		576.94120	0.57694	565.389	15.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	622.08930		0.62209		616.64120	0.61664	622.089	15.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	561.77620		0.56178		573.29010	0.57329	561.776	15.37	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	628.47620		0.62848		622.99010	0.62299	628.476	15.37	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	558.18990		0.55819		569.66570	0.56967	558.190	15.40	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	634.88990		0.63489		629.36570	0.62937	634.890	15.40	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	377.72800		0.37773		386.56100	0.38656	377.728	16.97	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,094.42800		1.09443		1,086.26100	1.08626	1,094.428	16.97	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	217.99810		0.21800		223.73090	0.22373	217.998	19.49	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,984.69810		1.98470		1,973.43090	1.97343	1,984.698	19.49	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	208.20980		0.20821		213.68140	0.21368	208.210	19.72	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	2,074.90980		2.07491		2,063.38140	2.06338	2,074.910	19.72	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	186.47870		0.18648		188.29200	0.18829	186.479	21.64	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,553.17870		2.55318		2,537.99200	2.53799	2,553.179	21.64	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	179.73480		0.17973		180.90200	0.18090	179.735	24.08	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	3,096.43480		3.09643		3,080.60200	3.08060	3,096.435	24.08	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.37740		10.37740		10.39390	10.39390		15.80	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,412.86360		2.41286		2,429.23330	2.42923	2,412.864	15.37	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	35.46360		0.03546		35.33330	0.03533	35.464	15.37	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,990.91130		1.99091		2,007.19490	2.00719	1,990.911	14.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	63.51130		0.06351		63.29490	0.06329	63.511	14.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,945.72530		1.94573		1,961.98060	1.96198	1,945.725	14.58	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	68.32530		0.06833		68.08060	0.06808	68.325	14.58	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,900.83480		1.90083		1,917.05910	1.91706	1,900.835	14.54	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	73.43480		0.07343		73.15910	0.07316	73.435	14.54	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	1,512.15050		1.51215		1,527.94920	1.52795	1,512.150	14.16	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	134.75050		0.13475		134.04920	0.13405	134.750	14.16	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,132.31770		1.13232		1,147.08700	1.14709	1,132.318	14.07	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	254.91770		0.25492		253.18700	0.25319	254.918	14.07	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,068.68570		1.06869		1,083.11590	1.08312	1,068.686	14.20	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	291.28570		0.29129		289.21590	0.28922	291.286	14.20	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	847.59600		0.84760		860.49210	0.86049	847.596	14.83	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	470.19600		0.47020		466.59210	0.46659	470.196	14.83	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	649.79250		0.64979		660.76300	0.66076	649.793	16.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	772.39250		0.77239		766.86300	0.76686	772.393	16.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	502.94730		0.50295		512.01310	0.51201	502.947	17.09	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,125.54730		1.12555		1,118.11310	1.11811	1,125.547	17.09	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	397.50280		0.39750		404.96750	0.40497	397.503	18.17	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	1,520.10280		1.52010		1,511.06750	1.51107	1,520.103	18.17	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	319.71630		0.31972		325.89990	0.32590	319.716	19.21	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,942.31630		1.94232		1,931.99990	1.93200	1,942.316	19.21	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.82940		9.82940		9.84630	9.84630		12.38	294,882.00	30	936.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	39,270.99630		0.39271		41,041.50920	0.41042	39,270.996	12.09	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	5,330.99630		0.05331		5,411.50920	0.05412	5,330.996	12.09	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	38,507.22740		0.38507		40,281.81010	0.40282	38,507.227	12.10	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	5,567.22740		0.05567		5,651.81010	0.05652	5,567.227	12.10	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	37,750.96630		0.37751		39,529.69900	0.39530	37,750.966	12.11	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	5,810.96630		0.05811		5,899.69900	0.05900	5,810.966	12.11	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	6,649.28750		0.06649		7,681.84570	0.07682	6,649.288	14.46	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	48,709.28750		0.48709		48,051.84570	0.48052	48,709.288	14.46	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	5,284.51950		0.05285		6,155.92160	0.06156	5,284.519	14.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Put	57,344.51950	0.57345	56,525.92160	0.56526	57,344.520	14.96	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Put	103,978.90630	1.03979	102,736.13530	1.02736	103,978.906	17.64	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Call	1,918.90630	0.01919	2,366.13530	0.02366	1,918.906	17.64	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			9.96670	9.96670	9.98390	9.98390	13.80	0.00	0	0	25.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Call	18,822.87850	0.18823	19,978.48040	0.19978	18,822.879	15.46	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Put	71,152.87850	0.71153	70,588.48040	0.70588	71,152.878	15.46	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Call	18,617.42780	0.18617	19,764.55920	0.19765	18,617.428	15.50	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Put	71,947.42780	0.71947	71,374.55920	0.71375	71,947.428	15.50	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Call	18,417.24750	0.18417	19,556.21840	0.19556	18,417.248	15.53	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Put	72,747.24750	0.72747	72,166.21840	0.72166	72,747.248	15.53	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future			10.09290	10.09290	10.11030	10.11030	14.53	0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Call	28,878.84330	0.28879	29,903.78190	0.29904	28,878.843	16.21	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Put	88,588.84330	0.88589	87,873.78190	0.87874	88,588.843	16.21	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Put	89,371.55160	0.89372	88,651.04230	0.88651	89,371.552	16.24	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Call	28,661.55160	0.28662	29,681.04230	0.29681	28,661.552	16.24	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Call	28,446.32810	0.28446	29,460.39240	0.29460	28,446.328	16.27	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Put	90,156.32810	0.90156	89,430.39240	0.89430	90,156.328	16.27	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future			15.88890	15.88890	15.91510	15.91510	12.01	9,533,340.00	600	0	30,294.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Call	1,023.63820	1.02364	1,053.02350	1.05302	1,023.638	12.36	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Put	24.73820	0.02474	27.92350	0.02792	24.738	12.36	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Call	1,014.01890	1.01402	1,043.46470	1.04346	1,014.019	12.31	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Put	25.11890	0.02512	28.36470	0.02836	25.119	12.31	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Call	1,004.40710	1.00441	1,033.91430	1.03391	1,004.407	12.26	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Put	25.50710	0.02551	28.81430	0.02881	25.507	12.26	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future			16.09860	16.09860	16.12530	16.12530	12.94	0.00	0	0	6,302.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	3,261.87930	3.26188	3,289.74670	3.28975	3,261.879	17.85	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	13.27930	0.01328	14.44670	0.01445	13.279	17.85	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call	3,113.27580	3.11328	3,141.20610	3.14121	3,113.276	17.33	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put	14.67580	0.01468	15.90610	0.01591	14.676	17.33	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Call	1,879.90680	1.87991	1,907.48570	1.90749	1,879.907	12.55	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Put	31.30680	0.03131	32.18570	0.03219	31.307	12.55	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Call	1,840.80200	1.84080	1,868.34330	1.86834	1,840.802	12.39	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Put	32.20200	0.03220	33.04330	0.03304	32.202	12.39	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Call	1,831.03210	1.83103	1,858.56280	1.85856	1,831.032	12.35	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Put	32.43210	0.03243	33.26280	0.03326	32.432	12.35	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Call	1,821.26340	1.82126	1,848.78560	1.84879	1,821.263	12.32	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Put	32.66340	0.03266	33.48560	0.03349	32.663	12.32	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Call	1,636.19230	1.63619	1,663.48640	1.66349	1,636.192	11.59	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Put	37.59230	0.03759	38.18640	0.03819	37.592	11.59	0.00	0	327.00
£ / R	On	13/06/2014		Foreign Exchange Future			16.29100	16.29100	16.31810	16.31810	13.58	0.00	0	0	200.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Call	816.23580	0.81624	845.76530	0.84577	816.236	13.30	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Put	565.23580	0.56524	567.66530	0.56767	565.236	13.30	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Call	811.43460	0.81143	840.89900	0.84090	811.435	13.31	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Put	570.43460	0.57043	572.79900	0.57280	570.435	13.31	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Put	575.65300	0.57565	577.95690	0.57796	575.653	13.32	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Call	806.65300	0.80665	836.05690	0.83606	806.653	13.32	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future			16.50470	16.50470	16.53120	16.53120	14.02	0.00	0	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.84	Call	750.74860	0.75075	776.03140	0.77603	750.749	14.47	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.84	Put	1,086.04860	1.08605	1,084.83140	1.08483	1,086.049	14.47	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.85	Call	747.42860	0.74743	772.65290	0.77265	747.429	14.48	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.85	Put	1,092.72860	1.09273	1,091.45290	1.09145	1,092.729	14.48	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.86	Call	744.12500	0.74412	769.28440	0.76928	744.125	14.49	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.86	Put	1,099.42500	1.09942	1,098.08440	1.09808	1,099.425	14.49	0.00	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future			0.10099	0.10099	0.10124	0.10124	16.28	0.00	0	0	14,300.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,107.74390		0.01108		1,132.74390	0.01133	1,107.744	17.20	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	8.44390		0.00008		9.04390	0.00009	8.444	17.20	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	294.44310		0.00294		321.29670	0.00321	294.443	16.28	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	195.14310		0.00195		197.59670	0.00198	195.143	16.28	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	41.35650		0.00041		52.35970	0.00052	41.356	19.14	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	942.05650		0.00942		928.65970	0.00929	942.056	19.14	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10248		0.10248		0.10273	0.10273		16.95	0.00	0	50.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,292.58170		0.01293		1,321.98320	0.01322	1,292.582	16.02	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	44.88170		0.00045		49.28320	0.00049	44.882	16.02	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	564.98960		0.00565		597.53820	0.00598	564.990	16.95	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	317.28960		0.00317		324.83820	0.00325	317.290	16.95	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	223.33580		0.00223		245.47790	0.00245	223.336	19.34	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	975.63580		0.00976		972.77790	0.00973	975.636	19.34	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.56840		13.56840		13.57020	13.57020		12.25	14,016,157.20	1,033	78,438.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,369.22960		2.36923		2,370.98060	2.37098	2,369.230	18.98	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	0.82960		0.00083		0.78060	0.00078	0.830	18.98	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,126.70020		2.12670		2,128.42920	2.12843	2,126.700	17.87	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	1.30020		0.00130		1.22920	0.00123	1.300	17.87	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,076.82870		2.07683		2,078.55200	2.07855	2,076.829	17.64	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	1.42870		0.00143		1.35200	0.00135	1.429	17.64	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,026.97110		2.02697		2,028.68820	2.02869	2,026.971	17.41	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	1.57110		0.00157		1.48820	0.00149	1.571	17.41	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Call	1,324.97560		1.32498		1,326.51950	1.32652	1,324.976	14.17	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Put	6.57560		0.00658		6.31950	0.00632	6.576	14.17	0.00	0	22,875.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Put	7.48300		0.00748		7.18230	0.00718	7.483	13.99	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Call	1,275.88300		1.27588		1,277.38230	1.27738	1,275.883	13.99	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,080.97660		1.08098		1,082.22440	1.08222	1,080.977	13.27	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	12.57660		0.01258		12.02440	0.01202	12.577	13.27	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	984.72000		0.98472		985.78560	0.98579	984.720	12.91	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	16.32000		0.01632		15.58560	0.01559	16.320	12.91	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Put	21.18290		0.02118		20.21810	0.02022	21.183	12.55	0.00	0	25,925.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Call	889.58290		0.88958		890.41810	0.89042	889.583	12.55	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Call	842.53290		0.84253		843.23230	0.84323	842.533	12.37	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Put	24.13290		0.02413		23.03230	0.02303	24.133	12.37	0.00	0	800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Call	749.71230		0.74971		750.09410	0.75009	749.712	12.01	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Put	31.31230		0.03131		29.89410	0.02989	31.312	12.01	0.00	0	15,000.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Put	42.92820		0.04293		41.34630	0.04135	42.928	11.86	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Call	661.32820		0.66133		661.54630	0.66155	661.328	11.86	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	539.95710		0.53996		540.45840	0.54046	539.957	11.95	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	71.55710		0.07156		70.25840	0.07026	71.557	11.95	0.00	0	6,100.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	465.59460		0.46559		466.47970	0.46648	465.595	12.01	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	97.19460		0.09719		96.27970	0.09628	97.195	12.01	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Put	166.55030		0.16655		166.76860	0.16677	166.550	12.13	0.00	0	3,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Call	334.95030		0.33495		336.96860	0.33697	334.950	12.13	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	110.63640		0.11064		115.58260	0.11558	110.636	13.47	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	542.23640		0.54224		545.38260	0.54538	542.236	13.47	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Call	83.66820		0.08367		88.78300	0.08878	83.668	13.92	0.00	0	15,250.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Put	665.26820		0.66527		668.58300	0.66858	665.268	13.92	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Put	884.73180		0.88473		887.85110	0.88785	884.732	14.72	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Call	53.13180		0.05313		58.05110	0.05805	53.132	14.72	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	34.69370		0.03469		39.08450	0.03908	34.694	15.58	0.00	0	12,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	1,116.29370		1.11629		1,118.88450	1.11888	1,116.294	15.58	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Call	17.52970		0.01753		20.55010	0.02055	17.530	16.78	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Put	1,499.12970		1.49913		1,500.35010	1.50035	1,499.130	16.78	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,791.18520		1.79119		1,790.95960	1.79096	1,791.185	17.32	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	9.58520		0.00959		11.15960	0.01116	9.585	17.32	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 17/03/2014	Foreign Exchange Future			13.75890		13.75890		13.76130			13.19	0.00	0	25,512.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,328.30920		1.32831	1,328.03580	1.32804		1,328.309	12.85	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	59.40920		0.05941	56.73580	0.05674		59.409	12.85	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,319.43060		1.31943	1,319.13890	1.31914		1,319.431	12.84	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	60.53060		0.06053	57.83890	0.05784		60.531	12.84	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,310.56960		1.31057	1,310.25970	1.31026		1,310.570	12.83	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	61.66960		0.06167	58.95970	0.05896		61.670	12.83	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,188.47310		1.18847	1,187.92080	1.18792		1,188.473	12.73	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	79.57310		0.07957	76.62080	0.07662		79.573	12.73	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.93430		13.93430		13.93730			13.75	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	674.69460		0.67469	678.90590	0.67891		674.695	13.61	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	530.39460		0.53039	531.60590	0.53161		530.395	13.61	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	670.10330		0.67010	674.34120	0.67434		670.103	13.62	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	535.80330		0.53580	537.04120	0.53704		535.803	13.62	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	541.24410		0.54124	542.50410	0.54250		541.244	13.64	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	665.54410		0.66554	669.80410	0.66980		665.544	13.64	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.13000		14.13000		14.13320			14.31	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	687.04700		0.68705	696.73340	0.69673		687.047	14.69	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	897.04700		0.89705	903.53340	0.90353		897.047	14.69	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	683.58440		0.68358	693.26450	0.69326		683.584	14.70	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	903.58440		0.90358	910.06450	0.91006		903.584	14.70	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	680.14110		0.68014	689.80940	0.68981		680.141	14.72	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	910.14110		0.91014	916.60940	0.91661		910.141	14.72	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.33110		14.33110		14.33390			14.80	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,187.70200		1.18770	1,200.20220	1.20020		1,187.702	13.92	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	546.60200		0.54660	556.30220	0.55630		546.602	13.92	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	551.49540		0.55150	561.20060	0.56120		551.495	13.94	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,182.59540		1.18260	1,195.10060	1.19510		1,182.595	13.94	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,177.51090		1.17751	1,190.02660	1.19003		1,177.511	13.95	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	556.41090		0.55641	566.12660	0.56613		556.411	13.95	0.00	0	0.00
2025	On 07/11/2013	Bond Future			109.91854		109.91854		109.89137	109.89137			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	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	1,071.46000		1.07146	1,098.63000	1.09863		1,071.460		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	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	1,081.46000		1.08146	1,108.63000	1.10863		1,081.460		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	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	1,091.46000		1.09146	1,118.63000	1.11863		1,091.460		0.00	0	0.00
2038	On 07/11/2013	Bond Future			106.15203		106.15203		106.12430	106.12430			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	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	3,837.97000		3.83797	3,865.70000	3.86570		3,837.970		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	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	3,847.97000		3.84797	3,875.70000	3.87570		3,847.970		0.00	0	0.00
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	3,857.97000		3.85797	3,885.70000	3.88570		3,857.970		0.00	0	0.00
2050	On 07/11/2013	Bond Future			110.42344		110.42344		110.39426	110.39426			0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	433.44000		0.43344	404.26000	0.40426		433.440		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	423.44000		0.42344	394.26000	0.39426		423.440		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	413.44000		0.41344	384.26000	0.38426		413.440		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL37	On 07/11/2013	Index Future			417.17300		417.17300		417.11800	417.11800			0.00	0	0.00
AL37	On 06/02/2014	Index Future			422.66100		422.66100		422.60500	422.60500			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			496.36800		496.36800		496.19100	496.19100			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			502.89700		502.89700		502.71800	502.71800			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			444.47500		444.47500		445.03300	445.03300			377,803,750.00	85	753.00
ALBI	On 06/02/2014	Index Future			450.32100		450.32100		450.88700	450.88700			0.00	0	112.00
ALBI	On 08/05/2014	Index Future			456.37000		456.37000		456.94900	456.94900			387,914,500.00	85	85.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.39770		9.39770		9.44390	9.44390		11.94	507,475.80	54	7,089.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,100.85050		1.10085		1,146.59110	1.14659	1,100.851	15.82	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	3.15050		0.00315		2.69110	0.00269	3.151	15.82	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	806.22040		0.80622		851.97550	0.85198	806.220	14.08	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	8.52040		0.00852		8.07550	0.00808	8.520	14.08	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	118.14990		0.11815		101.53940	0.10154	118.150	11.76	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	215.84990		0.21585		245.43940	0.24544	215.850	11.76	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	138.50280		0.13850		160.54810	0.16055	138.503	12.05	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	200.80280		0.20080		176.64810	0.17665	200.803	12.05	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	134.49890		0.13450		156.12160	0.15612	134.499	12.07	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	206.79890		0.20680		182.22160	0.18222	206.799	12.07	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	212.88560		0.21289		187.88700	0.18789	212.886	12.09	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	130.58560		0.13059		151.78700	0.15179	130.586	12.09	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	90.30620		0.09031		106.73640	0.10674	90.306	12.33	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	292.60620		0.29261		262.83640	0.26284	292.606	12.33	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	10.14320		0.01014		12.07180	0.01207	10.143	14.70	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	912.44320		0.91244		868.17180	0.86817	912.443	14.70	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	4.79760		0.00480		5.58900	0.00559	4.798	16.11	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,207.09760		1.20710		1,161.68900	1.16169	1,207.098	16.11	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.47030		9.47030		9.51720	9.51720		12.00	956,500.30	101	3,888.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	275.04140		0.27504		299.19350	0.29919	275.041	11.99	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	294.74140		0.29474		271.99350	0.27199	294.741	11.99	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	270.42400		0.27042		294.28240	0.29428	270.424	12.00	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	300.12400		0.30012		277.08240	0.27708	300.124	12.00	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	266.15870		0.26616		289.73530	0.28974	266.159	12.01	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	305.85870		0.30586		282.53530	0.28254	305.859	12.01	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.53560		9.53560		9.58270	9.58270		12.13	0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	236.75070		0.23675		254.02550	0.25403	236.751	12.58	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	591.15070		0.59115		561.32550	0.56133	591.151	12.58	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	598.15450		0.59815		568.15880	0.56816	598.154	12.60	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	233.75450		0.23375		250.85880	0.25086	233.755	12.60	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	230.79250		0.23079		247.72450	0.24772	230.793	12.61	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	605.19250		0.60519		575.02450	0.57502	605.193	12.61	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.60760		9.60760		9.65490	9.65490		12.27	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	476.60200		0.47660		503.36630	0.50337	476.602	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	409.00200		0.40900		388.46630	0.38847	409.002	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	471.71240		0.47171		498.31540	0.49832	471.712	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	414.11240		0.41411		393.41540	0.39342	414.112	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	466.85900		0.46686		493.30080	0.49330	466.859	12.26	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	419.25900		0.41926		398.40080	0.39840	419.259	12.26	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.41250		9.41250		9.46690	9.46690		10.61	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	26.28190		0.02628		37.75590	0.03776	26.282	12.51	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	553.78190		0.55378		510.85590	0.51086	553.782	12.51	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	25.41270		0.02541		36.59740	0.03660	25.413	12.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	562.91270		0.56291		519.69740	0.51970	562.913	12.55	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	24.57310		0.02457		35.47510	0.03548	24.573	12.58	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	572.07310		0.57207		528.57510	0.52858	572.073	12.58	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.52160		9.52160		9.57650	9.57650		12.00	0.00	0	179.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	153.34860		0.15335		174.92090	0.17492	153.349	13.13	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	571.74860		0.57175		538.42090	0.53842	571.749	13.13	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	151.04250		0.15104		172.39760	0.17240	151.043	13.15	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	579.44250		0.57944		545.89760	0.54590	579.443	13.15	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	148.76920		0.14877		169.91110	0.16991	148.769	13.18	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	587.16920		0.58717		553.41110	0.55341	587.169	13.18	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			43.30340		43.30340		40.48350	40.48350			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			274.00420		274.00420		284.80970	284.80970			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			171.67470		171.67470		188.08190	188.08190			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			170.89430		170.89430		172.05670	172.05670			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			9.42890		9.42890		12.22720	12.22720			0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.02600		11.02600		11.04600	11.04600		12.39	0.00	0	562.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	331.90510		0.33191		356.76340	0.35676	331.905	11.87	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	95.90510		0.09591		100.76340	0.10076	95.905	11.87	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	325.45740		0.32546		350.19410	0.35019	325.457	11.89	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	99.45740		0.09946		104.19410	0.10419	99.457	11.89	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	319.09240		0.31909		343.69900	0.34370	319.092	11.92	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	103.09240		0.10309		107.69900	0.10770	103.092	11.92	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.18980		11.18980		11.21050	11.21050		13.50	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	338.13950		0.33814		357.86780	0.35787	338.139	13.72	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	438.33950		0.43834		437.36780	0.43737	438.339	13.72	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	334.42190		0.33442		354.04600	0.35405	334.422	13.74	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	444.62190		0.44462		443.54600	0.44355	444.622	13.74	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	330.74380		0.33074		350.26050	0.35026	330.744	13.76	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	450.94380		0.45094		449.76050	0.44976	450.944	13.76	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.61490		1.61490		1.61620	1.61620		11.98	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	168.20490		0.01682		186.17960	0.01862	168.205	12.98	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	519.20490		0.05192		524.17960	0.05242	519.205	12.98	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	142.64300		0.01426		159.57660	0.01596	142.643	13.18	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	593.64300		0.05936		597.57660	0.05976	593.643	13.18	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	120.69680		0.01207		136.52460	0.01365	120.697	13.38	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	671.69680		0.06717		674.52460	0.06745	671.697	13.38	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.63120		1.63120		1.63310	1.63310		12.68	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	337.73150		0.03377		355.90840	0.03559	337.732	14.07	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	925.73150		0.09257		924.90840	0.09249	925.731	14.07	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	311.90000		0.03119		329.29400	0.03293	311.900	14.23	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	999.90000		0.09999		998.29400	0.09983	999.900	14.23	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	288.93340		0.02889		305.60770	0.03056	288.933	14.41	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	1,076.93340		0.10769		1,074.60770	0.10746	1,076.933	14.41	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			111.04843		111.04843		111.01924	111.01924			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	1,058.43000		1.05843		1,029.24000	1.02924	1,058.430		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	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	1,048.43000		1.04843		1,019.24000	1.01924	1,048.430		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	1,038.43000		1.03843		1,009.24000	1.00924	1,038.430		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	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			9.25621		85.36133		9.23224	85.55100			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	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	6,402.91000		6.40291		6,213.24000	6.21324	6,402.910		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	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	6,314.63000		6.31463		6,124.96000	6.12496	6,314.630		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	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	6,226.48000		6.22648		6,036.81000	6.03681	6,226.480		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.36389		86.48414		9.33914	86.67631			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	1,347.97000		1.34797		1,540.14000	1.54014	1,347.970		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	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	1,423.50000		1.42350		1,615.67000	1.61567	1,423.500		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	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	1,498.92000		1.49892		1,691.09000	1.69109	1,498.920		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	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			443.80400		443.80400		444.38500	444.38500			0.00	0	139.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	21,860.00000		2.18600		16,050.00000	1.60500	21,860.000		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	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	21,960.00000		2.19600		16,150.00000	1.61500	21,960.000		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	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	22,060.00000		2.20600		16,250.00000	1.62500	22,060.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			449.64200		449.64200		450.23000	450.23000			4,496,420.00	1	268.00
GOVI	On 06/02/2014	GOVI	439.99	Call	96,520.00000		9.65200		102,400.00000	10.24000	96,520.000		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	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	96,420.00000		9.64200		102,300.00000	10.23000	96,420.000		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	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	96,320.00000		9.63200		102,200.00000	10.22000	96,320.000		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	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/11/2013	Index Future			197.68000		197.68000		197.59500	197.59500			0.00	0	1,166.00
IGOV	On 06/02/2014	Index Future			200.30500		200.30500		200.21900	200.21900			0.00	0	190.00
ILBI	On 07/11/2013	Index Future			535.82100		535.82100		535.01600	535.01600			0.00	0	0.00
ILBI	On 06/02/2014	Index Future			543.04100		543.04100		542.22500	542.22500			0.00	0	186.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		5.16000	94.84000			0.00	0	100.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.16000	94.84000		5.17000	94.83000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.18000	94.82000		5.18000	94.82000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.24000	94.76000		5.22000	94.78000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.29000	94.71000		5.26000	94.74000			0.00	0	400.00
JIBAR FUTURE	On 16/04/2014		Jibar Tradeable Future	5.37000	94.63000		5.33000	94.67000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.55000	94.45000		5.51000	94.49000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	5.79000	94.21000		5.72000	94.28000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	5.99000	94.01000		5.93000	94.07000			0.00	0	1,000.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.23000	93.77000		6.17000	93.83000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.48000	93.52000		6.42000	93.58000			0.00	0	2,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.73000	93.27000		6.67000	93.33000			0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.18390	8.18390		8.24440	8.24440		8.73	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	128.79710	0.12880		167.86230	0.16786	128.797	8.75	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Put	84.89710	0.08490		63.46230	0.06346	84.897	8.75	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Call	123.24130	0.12324		161.53990	0.16154	123.241	8.74	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Put	89.34130	0.08934		67.13990	0.06714	89.341	8.74	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Call	117.83550	0.11784		155.35820	0.15536	117.835	8.74	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Put	93.93550	0.09394		70.95820	0.07096	93.935	8.74	0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.25020	8.25020		8.30800	8.30800		10.35	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Call	271.43500	0.27143		310.64830	0.31065	271.435	10.32	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Put	161.23500	0.16123		142.64830	0.14265	161.235	10.32	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Call	265.83350	0.26583		304.68910	0.30469	265.833	10.32	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Put	165.63350	0.16563		146.68910	0.14669	165.633	10.32	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Call	260.30510	0.26031		298.80470	0.29880	260.305	10.32	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Put	170.10510	0.17011		150.80470	0.15080	170.105	10.32	0.00	0	0.00
R / ¥EN	On 13/12/2013		Foreign Exchange Future	9.96810	9.96810	0.10030	9.94880	9.94880		16.25	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Call	4,133.98450	0.41340	0.10030	4,118.89970	0.41189	4,133.985	17.24	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Put	1,352.98450	0.13530	0.10030	1,530.89970	0.15309	1,352.985	17.24	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Call	4,064.06340	0.40641	0.10030	4,050.44760	0.40504	4,064.063	17.21	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Put	1,383.06340	0.13831	0.10030	1,562.44760	0.15624	1,383.063	17.21	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Call	3,994.67730	0.39947	0.10030	3,982.53020	0.39825	3,994.677	17.18	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Put	1,413.67730	0.14137	0.10030	1,594.53020	0.15945	1,413.677	17.18	0.00	0	0.00
R023	On 07/11/2013		Bond Future	7.34722	104.22547		7.35312	104.18555			0.00	0	12,954.00
R023	On 07/11/2013	6.49	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.49	Put	6,016.66000	6.01666		6,056.58000	6.05658	6,016.660		0.00	0	0.00
R023	On 07/11/2013	6.50	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.50	Put	5,943.93000	5.94393		5,983.85000	5.98385	5,943.930		0.00	0	0.00
R023	On 07/11/2013	6.51	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.51	Put	5,871.25000	5.87125		5,911.17000	5.91117	5,871.250		0.00	0	0.00
R023	On 06/02/2014		Bond Future	7.42839	105.59648		7.43453	105.55602			0.00	0	0.00
R023	On 06/02/2014	7.84	Call	2,667.27000	2.66727		2,626.81000	2.62681	2,667.270		0.00	0	0.00
R023	On 06/02/2014	7.84	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.85	Call	2,730.95000	2.73095		2,690.49000	2.69049	2,730.950		0.00	0	0.00
R023	On 06/02/2014	7.85	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.86	Call	2,794.59000	2.79459		2,754.13000	2.75413	2,794.590		0.00	0	0.00
R023	On 06/02/2014	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	5.72138	115.54485		5.72732	115.53370		2.45	0.00	0	27,649.00
R157	On 07/11/2013	5.59	Call	118.43000	0.11843		121.77000	0.12177	118.430	2.44	0.00	0	0.00
R157	On 07/11/2013	5.59	Put	365.40000	0.36540		379.89000	0.37989	365.400	2.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 07/11/2013	Bond Future	5.60	Call	124.78000		0.12478		128.08000	0.12808	124.780	2.44	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	352.93000		0.35293		367.38000	0.36738	352.930	2.44	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	131.36000		0.13136		134.62000	0.13462	131.360	2.44	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	340.69000		0.34069		355.10000	0.35510	340.690	2.44	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.80200		117.06472		5.80899	117.05343		2.25	0.00	0	606.00
R157	On 06/02/2014	Bond Future	5.64	Call	440.64000		0.44064		438.44000	0.43844	440.640	2.24	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	702.67000		0.70267		711.76000	0.71176	702.670	2.24	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	447.79000		0.44779		445.55000	0.44555	447.790	2.24	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	693.62000		0.69362		702.67000	0.70267	693.620	2.24	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	455.01000		0.45501		452.72000	0.45272	455.010	2.24	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	684.65000		0.68465		693.65000	0.69365	684.650	2.24	0.00	0	0.00
R157	On 08/05/2014	Bond Future			5.87644		111.82846		5.88369	111.81860		2.04	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	287.76000		0.28776		286.37000	0.28637	287.760	1.99	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,226.86000		1.22686		1,235.33000	1.23533	1,226.860	1.99	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,216.98000		1.21698		1,225.42000	1.22542	1,216.980	1.99	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	291.64000		0.29164		290.22000	0.29022	291.640	1.99	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	295.56000		0.29556		294.12000	0.29412	295.560	1.99	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,207.14000		1.20714		1,215.56000	1.21556	1,207.140	1.99	0.00	0	0.00
R157	On 07/08/2014	Bond Future			5.91469		113.39927		5.92495	113.38792		1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	1,307.86000		1.30786		1,301.32000	1.30132	1,307.860	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	400.53000		0.40053		405.34000	0.40534	400.530	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	1,315.63000		1.31563		1,309.06000	1.30906	1,315.630	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	397.38000		0.39738		402.16000	0.40216	397.380	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	1,323.42000		1.32342		1,316.82000	1.31682	1,323.420	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	394.25000		0.39425		399.00000	0.39900	394.250	1.93	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			7.76236		126.38378		7.71295	126.84775		12.45	68,247,241.20	540	56,682.00
R186	On 07/11/2013	Bond Future	6.50	Call	0.02000		0.00002		0.07000	0.00007	0.020	12.14	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	12,661.73000		12.66173		12,197.81000	12.19781	12,661.730	12.14	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	0.56000		0.00056		1.47000	0.00147	0.560	12.14	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	10,015.86000		10.01586		9,552.80000	9.55280	10,015.860	12.14	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	2,629.78000		2.62978		3,025.46000	3.02546	2,629.780	12.58	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	432.10000		0.43210		363.81000	0.36381	432.100	12.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	3,669.34000		3.66934		4,100.48000	4.10048	3,669.340	12.65	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	202.73000		0.20273		169.90000	0.16990	202.730	12.65	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	191.26000		0.19126		160.27000	0.16027	191.260	12.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	3,747.79000		3.74779		4,180.77000	4.18077	3,747.790	12.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	3,826.69000		3.82669		4,261.43000	4.26143	3,826.690	12.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	180.34000		0.18034		151.11000	0.15111	180.340	12.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	4,554.13000		4.55413		5,001.41000	5.00141	4,554.130	12.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	103.64000		0.10364		86.95000	0.08695	103.640	12.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	17.43000		0.01743		14.91000	0.01491	17.430	12.83	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.50	Call	6,661.84000		6.66184		7,123.29000	7.12329	6,661.840	12.83	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	8,783.29000		8.78329		9,247.04000	9.24704	8,783.290	12.96	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2.08000		0.00208		1.86000	0.00186	2.080	12.96	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	10,862.73000		10.86273		11,326.70000	11.32670	10,862.730	12.96	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	0.15000		0.00015		0.15000	0.00015	0.150	12.96	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			7.84309		122.75680		7.79195	123.22677		13.33	30,689,200.00	250	336.00
R186	On 06/02/2014	Bond Future	7.74	Call	3,058.76000		3.05876		3,301.94000	3.30194	3,058.760	13.33	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	4,008.73000		4.00873		3,781.94000	3.78194	4,008.730	13.33	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	3,100.75000		3.10075		3,345.91000	3.34591	3,100.750	13.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 06/02/2014	Bond Future	7.75	Put	3,958.12000		3.95812		3,733.31000	3.73331	3,958.120	13.33	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	3,143.61000		3.14361		3,390.75000	3.39075	3,143.610	13.34	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	3,908.47000		3.90847		3,685.64000	3.68564	3,908.470	13.34	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	8,815.23000		8.81523		9,216.94000	9.21694	8,815.230	13.84	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	885.36000		0.88536		817.10000	0.81710	885.360	13.84	0.00	0	250.00
R186	On 08/05/2014	Bond Future			7.92472		124.40565		7.87155	124.88368		13.38	0.00	0	540.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,989.28000		1.98928		2,137.09000	2.13709	1,989.280	13.20	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	9,807.14000		9.80714		9,476.92000	9.47692	9,807.140	13.20	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,014.63000		2.01463		2,163.76000	2.16376	2,014.630	13.20	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	9,734.75000		9.73475		9,405.85000	9.40585	9,734.750	13.20	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	9,662.69000		9.66269		9,335.11000	9.33511	9,662.690	13.20	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,040.20000		2.04020		2,190.65000	2.19065	2,040.200	13.20	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	3,211.01000		3.21101		3,415.37000	3.41537	3,211.010	13.31	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	7,104.05000		7.10405		6,830.38000	6.83038	7,104.050	13.31	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	7,806.56000		7.80656		8,144.51000	8.14451	7,806.560	13.76	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	2,798.59000		2.79859		2,658.51000	2.65851	2,798.590	13.76	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future			8.00073		120.86074		7.94581	121.34409		13.34	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	7,041.95000		7.04195		7,341.32000	7.34132	7,041.950	13.49	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	4,540.14000		4.54014		4,356.16000	4.35616	4,540.140	13.49	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	7,090.62000		7.09062		7,391.09000	7.39109	7,090.620	13.49	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	4,503.63000		4.50363		4,320.75000	4.32075	4,503.630	13.49	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	7,139.45000		7.13945		7,441.01000	7.44101	7,139.450	13.50	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	4,467.36000		4.46736		4,285.57000	4.28557	4,467.360	13.50	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	10,367.31000		10.36731		10,729.05000	10.72905	10,367.310	13.80	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	2,663.58000		2.66358		2,541.97000	2.54197	2,663.580	13.80	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			280.66945		280.66945		280.60170	280.60170			0.00	0	2,049.00
R197	On 07/11/2013	Bond Future	279.99	Call	679.45000		0.67945		611.70000	0.61170	679.450		0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	669.45000		0.66945		601.70000	0.60170	669.450		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	659.45000		0.65945		591.70000	0.59170	659.450		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		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			4.87066		107.56410		4.89563	107.53667		1.42	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	79.61000		0.07961		73.44000	0.07344	79.610		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	168.29000		0.16829		189.55000	0.18955	168.290		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	83.89000		0.08389		77.39000	0.07739	83.890		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	161.57000		0.16157		182.50000	0.18250	161.570		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	88.33000		0.08833		81.49000	0.08149	88.330		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	155.01000		0.15501		175.60000	0.17560	155.010		0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.73789		104.57111		4.77039	104.54335		1.21	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	543.35000		0.54335		524.37000	0.52437	543.350		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	115.68000		0.11568		124.46000	0.12446	115.680		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	549.74000		0.54974		530.64000	0.53064	549.740		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	113.58000		0.11358		122.24000	0.12224	113.580		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	556.15000		0.55615		536.95000	0.53695	556.150		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	111.50000		0.11150		120.06000	0.12006	111.500		0.00	0	0.00

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 08/05/2014	Bond Future			4.45257		105.97571		4.49645	105.94904		0.99	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	404.61000		0.40461		389.82000	0.38982	404.610	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	230.09000		0.23009		241.97000	0.24197	230.090	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	227.60000		0.22760		239.40000	0.23940	227.600	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	408.18000		0.40818		393.31000	0.39331	408.180	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	412.07000		0.41207		397.12000	0.39712	412.070	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	225.43000		0.22543		237.15000	0.23715	225.430	1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			3.57168		103.05397		3.64920	103.02566		0.65	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	679.11000		0.67911		655.86000	0.65586	679.110	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	55.40000		0.05540		60.46000	0.06046	55.400	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	682.12000		0.68212		658.84000	0.65884	682.120	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	54.80000		0.05480		59.83000	0.05983	54.800	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	685.14000		0.68514		661.81000	0.66181	685.140	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	54.22000		0.05422		59.20000	0.05920	54.220	0.70	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			207.96542		207.96542		207.75740	207.75740			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		0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	1,024.58000		1.02458		1,232.60000	1.23260	1,024.580		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		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	1,034.58000		1.03458		1,242.60000	1.24260	1,034.580		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		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	1,044.58000		1.04458		1,252.60000	1.25260	1,044.580		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			6.37323		107.61191		6.38430	107.57330		4.70	0.00	0	19,563.00
R203	On 07/11/2013	Bond Future	5.71	Call	2.89000		0.00289		3.39000	0.00339	2.890	4.63	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	2,348.18000		2.34818		2,387.29000	2.38729	2,348.180	4.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	39.55000		0.03955		41.67000	0.04167	39.550	4.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,387.07000		1.38707		1,427.80000	1.42780	1,387.070	4.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	42.73000		0.04273		44.90000	0.04490	42.730	4.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,354.82000		1.35482		1,395.60000	1.39560	1,354.820	4.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	46.13000		0.04613		48.33000	0.04833	46.130	4.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,322.81000		1.32281		1,363.62000	1.36362	1,322.810	4.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	105,382.39000		105.38239		105,343.78000	105.34378	105,382.390	4.90	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	4.90	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.46339		109.02747		6.47537	108.98834		4.53	0.00	0	6.00
R203	On 06/02/2014	Bond Future	5.95	Call	412.89000		0.41289		406.68000	0.40668	412.890	4.46	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	2,106.65000		2.10665		2,139.57000	2.13957	2,106.650	4.46	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	604.67000		0.60467		595.74000	0.59574	604.670	4.49	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	1,667.73000		1.66773		1,697.93000	1.69793	1,667.730	4.49	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	616.17000		0.61617		607.09000	0.60709	616.170	4.49	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	1,646.16000		1.64616		1,676.21000	1.67621	1,646.160	4.49	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	627.82000		0.62782		618.58000	0.61858	627.820	4.49	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	1,624.75000		1.62475		1,654.64000	1.65464	1,624.750	4.49	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	1,784.81000		1.78481		1,762.85000	1.76285	1,784.810	4.59	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	563.15000		0.56315		580.32000	0.58032	563.150	4.59	0.00	0	0.00
R203	On 08/05/2014	Bond Future			6.55111		106.33100		6.56362	106.29286		4.52	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	483.19000		0.48319		476.78000	0.47678	483.190	4.43	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	2,992.70000		2.99270		3,024.43000	3.02443	2,992.700	4.43	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	490.74000		0.49074		484.23000	0.48423	490.740	4.43	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	2,968.87000		2.96887		3,000.50000	3.00050	2,968.870	4.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future	5.76	Call	498.37000		0.49837		491.77000	0.49177	498.370	4.43	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	2,945.12000		2.94512		2,976.66000	2.97666	2,945.120	4.43	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	1,898.22000		1.89822		1,878.77000	1.87877	1,898.220	4.58	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,021.87000		1.02187		1,040.56000	1.04056	1,021.870	4.58	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	3,056.18000		3.05618		3,029.89000	3.02989	3,056.180	4.67	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	506.60000		0.50660		518.45000	0.51845	506.600	4.67	0.00	0	0.00
R203	On 07/08/2014	Bond Future			6.62708		107.82407		6.64120	107.78409		4.20	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,939.94000		1.93994		1,920.17000	1.92017	1,939.940	4.26	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	1,339.04000		1.33904		1,359.25000	1.35925	1,339.040	4.26	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	2,732.51000		2.73251		2,707.93000	2.70793	2,732.510	4.34	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	875.66000		0.87566		891.06000	0.89106	875.660	4.34	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	2,751.71000		2.75171		2,727.03000	2.72703	2,751.710	4.34	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	867.16000		0.86716		882.46000	0.88246	867.160	4.34	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	2,770.96000		2.77096		2,746.18000	2.74618	2,770.960	4.34	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	858.73000		0.85873		873.93000	0.87393	858.730	4.34	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			8.73797		100.03032		8.71879	100.21645			0.00	0	1,650.00
R2037	On 07/11/2013	Bond Future	9.41	Call	6,179.15000		6.17915		6,365.28000	6.36528	6,179.150	0.00	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	0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Call	6,266.29000		6.26629		6,452.42000	6.45242	6,266.290	0.00	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	0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Call	6,353.29000		6.35329		6,539.42000	6.53942	6,353.290	0.00	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	0.00	0	0.00
R2037	On 06/02/2014	Bond Future			8.82370		97.08938		8.80394	97.27792			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	4,988.37000		4.98837		5,176.91000	5.17691	4,988.370	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	5,075.80000		5.07580		5,264.34000	5.26434	5,075.800	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	5,163.09000		5.16309		5,351.63000	5.35163	5,163.090	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future			8.91129		98.39365		8.89079	98.58600			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	4,147.95000		4.14795		4,340.30000	4.34030	4,147.950	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	4,235.15000		4.23515		4,427.50000	4.42750	4,235.150	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	4,322.21000		4.32221		4,514.56000	4.51456	4,322.210	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.59191		109.15895		6.59782	109.13275		6.04	0.00	0	31,288.00
R204	On 07/11/2013	Bond Future	6.29	Call	98.87000		0.09887		105.48000	0.10548	98.870	6.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,447.89000		1.44789		1,480.70000	1.48070	1,447.890	6.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	105.77000		0.10577		112.54000	0.11254	105.770	6.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,409.77000		1.40977		1,442.74000	1.44274	1,409.770	6.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	113.04000		0.11304		119.96000	0.11996	113.040	6.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,372.04000		1.37204		1,405.16000	1.40516	1,372.040	6.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,842.40000		1.84240		1,826.10000	1.82610	1,842.400	6.18	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	51.69000		0.05169		61.59000	0.06159	51.690	6.18	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			6.67149		106.56477		6.67776	106.53827			0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	889.54000		0.88954		885.99000	0.88599	889.540	6.14	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	2,087.75000		2.08775		2,110.70000	2.11070	2,087.750	6.14	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	905.54000		0.90554		901.89000	0.90189	905.540	6.14	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	2,060.90000		2.06090		2,083.75000	2.08375	2,060.900	6.14	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	921.73000		0.92173		917.98000	0.91798	921.730	6.15	0.00	0	0.00

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 06/02/2014	Bond Future	6.41	Put	2,034.26000		2.03426		2,057.01000	2.05701	2,034.260	6.15	0.00	0	0.00
R204	On 08/05/2014	Bond Future			6.75378		107.99613		6.76009	107.97077		6.08	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	796.86000		0.79686		793.85000	0.79385	796.860	5.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	3,714.60000		3.71460		3,736.95000	3.73695	3,714.600	5.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	808.43000		0.80843		805.37000	0.80537	808.430	5.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	3,684.62000		3.68462		3,706.92000	3.70692	3,684.620	5.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	820.12000		0.82012		817.00000	0.81700	820.120	5.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	3,654.77000		3.65477		3,677.01000	3.67701	3,654.770	5.98	0.00	0	0.00
R204	On 07/08/2014	Bond Future			6.82710		105.48064		6.83418	105.45363		6.03	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	3,625.81000		3.62581		3,611.52000	3.61152	3,625.810	6.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	1,319.15000		1.31915		1,331.87000	1.33187	1,319.150	6.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	3,650.50000		3.65050		3,636.14000	3.63614	3,650.500	6.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	1,306.73000		1.30673		1,319.38000	1.31938	1,306.730	6.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	3,675.27000		3.67527		3,660.84000	3.66084	3,675.270	6.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	1,294.40000		1.29440		1,306.98000	1.30698	1,294.400	6.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	4,507.33000		4.50733		4,490.68000	4.49068	4,507.330	6.28	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	947.96000		0.94796		958.32000	0.95832	947.960	6.28	0.00	0	530.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.92229		103.97415		6.91813	103.99499		8.15	0.00	0	21,989.00
R207	On 07/11/2013	Bond Future	6.69	Call	233.15000		0.23315		256.57000	0.25657	233.150	8.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,404.34000		1.40434		1,406.92000	1.40692	1,404.340	8.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	245.55000		0.24555		269.55000	0.26955	245.550	8.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,365.98000		1.36598		1,369.14000	1.36914	1,365.980	8.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	258.44000		0.25844		283.00000	0.28300	258.440	8.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,328.15000		1.32815		1,331.87000	1.33187	1,328.150	8.08	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.00538		101.70270		7.00100	101.72380		8.20	0.00	0	1,081.00
R207	On 06/02/2014	Bond Future	6.64	Call	1,033.89000		1.03389		1,049.22000	1.04922	1,033.890	8.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	2,812.92000		2.81292		2,807.15000	2.80715	2,812.920	8.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	1,051.00000		1.05100		1,066.44000	1.06644	1,051.000	8.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	2,780.83000		2.78083		2,775.17000	2.77517	2,780.830	8.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	1,068.29000		1.06829		1,083.85000	1.08385	1,068.290	8.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	2,748.96000		2.74896		2,743.42000	2.74342	2,748.960	8.13	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.09368		103.06878		7.08874	103.09164		8.10	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	877.94000		0.87794		888.61000	0.88861	877.940	7.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	5,167.29000		5.16729		5,155.10000	5.15510	5,167.290	7.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	889.84000		0.88984		900.58000	0.90058	889.840	7.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	5,130.53000		5.13053		5,118.41000	5.11841	5,130.530	7.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	901.84000		0.90184		912.68000	0.91268	901.840	7.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	5,093.89000		5.09389		5,081.87000	5.08187	5,093.890	7.96	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.17506		100.87529		7.17011	100.89726		8.13	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	4,179.69000		4.17969		4,198.49000	4.19849	4,179.690	8.26	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	1,925.48000		1.92548		1,922.31000	1.92231	1,925.480	8.26	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	4,206.95000		4.20695		4,225.79000	4.22579	4,206.950	8.27	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	1,909.58000		1.90958		1,906.45000	1.90645	1,909.580	8.27	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	4,234.29000		4.23429		4,253.17000	4.25317	4,234.290	8.27	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	1,893.78000		1.89378		1,890.69000	1.89069	1,893.780	8.27	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

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/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			7.07695		98.93179		7.08284	98.89876		8.68	0.00	0	10,578.00
R208	On 07/11/2013	Bond Future	6.79	Call	150.16000		0.15016		159.42000	0.15942	150.160	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	1,776.38000		1.77638		1,818.67000	1.81867	1,776.380	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	159.96000		0.15996		169.41000	0.16941	159.960	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	1,728.95000		1.72895		1,771.43000	1.77143	1,728.950	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	170.25000		0.17025		179.89000	0.17989	170.250	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	1,682.06000		1.68206		1,724.73000	1.72473	1,682.060	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	2,403.71000		2.40371		2,383.18000	2.38318	2,403.710	8.86	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	65.19000		0.06519		77.69000	0.07769	65.190	8.86	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.15654		100.23308		7.16269	100.19966		8.79	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	954.51000		0.95451		951.73000	0.95173	954.510	8.69	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	3,251.32000		3.25132		3,281.96000	3.28196	3,251.320	8.69	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	972.07000		0.97207		969.20000	0.96920	972.070	8.69	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	3,212.97000		3.21297		3,243.52000	3.24352	3,212.970	8.69	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	989.86000		0.98986		986.89000	0.98689	989.860	8.69	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	3,174.89000		3.17489		3,205.34000	3.20534	3,174.890	8.69	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.23614		98.18300		7.24232	98.15048		8.83	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	758.18000		0.75818		755.73000	0.75573	758.180	8.64	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	5,896.83000		5.89683		5,926.90000	5.92690	5,896.830	8.64	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	769.94000		0.76994		767.44000	0.76744	769.940	8.64	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	5,852.58000		5.85258		5,882.60000	5.88260	5,852.580	8.64	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	5,808.49000		5.80849		5,838.46000	5.83846	5,808.490	8.64	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	781.84000		0.78184		779.29000	0.77929	781.840	8.64	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.30902		99.56163		7.31573	99.52747		8.71	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	4,451.52000		4.45152		4,434.94000	4.43494	4,451.520	8.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	2,039.29000		2.03929		2,056.87000	2.05687	2,039.290	8.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	4,482.87000		4.48287		4,466.19000	4.46619	4,482.870	8.91	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	2,021.27000		2.02127		2,038.75000	2.03875	2,021.270	8.91	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	4,514.31000		4.51431		4,497.54000	4.49754	4,514.310	8.91	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	2,003.38000		2.00338		2,020.77000	2.02077	2,003.380	8.91	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	6,082.77000		6.08277		6,061.90000	6.06190	6,082.770	9.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,288.09000		1.28809		1,301.38000	1.30138	1,288.090	9.07	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
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			8.60195		77.53566		8.57769	77.73149		18.70	0.00	0	19,784.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,338.97000		1.33897		1,490.61000	1.49061	1,338.970	18.80	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	953.36000		0.95336		909.17000	0.90917	953.360	18.80	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	2,031.93000		2.03193		2,206.18000	2.20618	2,031.930	18.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	539.82000		0.53982		518.24000	0.51824	539.820	18.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	2,086.80000		2.08680		2,262.31000	2.26231	2,086.800	18.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	516.61000		0.51661		496.29000	0.49629	516.610	18.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	494.17000		0.49417		475.07000	0.47507	494.170	18.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	2,142.32000		2.14232		2,319.05000	2.31905	2,142.320	18.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	5,001.36000		5.00136		5,198.21000	5.19821	5,001.360	19.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	9.25	Put	44.60000		0.04460		45.62000	0.04562	44.600	19.18	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	6,048.50000		6.04850	6,245.30000	6.24530	6,048.500	19.28	0.00	0	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	16.02000		0.01602	16.99000	0.01699	16.020	19.28	0.00	0	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	6,743.16000		6.74316	6,939.68000	6.93968	6,743.160	19.34	0.00	0	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	7.65000		0.00765	8.34000	0.00834	7.650	19.34	0.00	0	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	8,110.05000		8.11005	8,306.12000	8.30612	8,110.050	19.34	0.00	0	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1.42000		0.00142	1.66000	0.00166	1.420	19.34	0.00	0	0	1,520.00
R209	On 06/02/2014	Bond Future			8.68082		78.55556	8.65587	78.75397		20.36	0.00	0	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,896.64000		2.89664	3,006.90000	3.00690	2,896.640	20.28	0.00	0	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,027.04000		4.02704	3,938.89000	3.93889	4,027.040	20.28	0.00	0	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,932.05000		2.93205	3,043.06000	3.04306	2,932.050	20.29	0.00	0	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	3,981.32000		3.98132	3,893.92000	3.89392	3,981.320	20.29	0.00	0	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,967.70000		2.96770	3,079.46000	3.07946	2,967.700	20.29	0.00	0	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	3,935.98000		3.93598	3,849.33000	3.84933	3,935.980	20.29	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future			8.75906		76.46585	8.73326	76.66802		20.31	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	9,539.08000		9.53908	9,403.60000	9.40360	9,539.080	19.97	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,792.87000		1.79287	1,859.56000	1.85956	1,792.870	19.97	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,814.75000		1.81475	1,882.00000	1.88200	1,814.750	19.97	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	9,470.30000		9.47030	9,335.38000	9.33538	9,470.300	19.97	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,836.81000		1.83681	1,904.62000	1.90462	1,836.810	19.97	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	9,401.84000		9.40184	9,267.48000	9.26748	9,401.840	19.97	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future			8.83300		77.53967	8.80659	77.74375		20.14	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	6,332.38000		6.33238	6,460.96000	6.46096	6,332.380	20.33	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	4,761.98000		4.76198	4,686.48000	4.68648	4,761.980	20.33	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	6,372.32000		6.37232	6,501.33000	6.50133	6,372.320	20.33	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	4,727.34000		4.72734	4,652.27000	4.65227	4,727.340	20.33	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	6,412.36000		6.41236	6,541.80000	6.54180	6,412.360	20.34	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	4,692.92000		4.69292	4,618.28000	4.61828	4,692.920	20.34	0.00	0	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000		0.00	0	0	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0	0.00
R210	On 07/11/2013	Bond Future			159.29784		159.29784	159.25777	159.25777		0.00	0	0	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	0.00	0	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	692.16000		0.69216	732.23000	0.73223	692.160	0.00	0.00	0	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	0.00	0	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	702.16000		0.70216	742.23000	0.74223	702.160	0.00	0.00	0	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	712.16000		0.71216	752.23000	0.75223	712.160	0.00	0.00	0	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0	0.00
R211	On 07/11/2013	Bond Future			128.66518		128.66518	128.63866	128.63866		0.00	0	0	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	0.00	0	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	1,324.82000		1.32482	1,351.34000	1.35134	1,324.820	0.00	0.00	0	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	0.00	0	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	1,334.82000		1.33482	1,361.34000	1.36134	1,334.820	0.00	0.00	0	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	0.00	0	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put	1,344.82000		1.34482	1,371.34000	1.37134	1,344.820	0.00	0.00	0	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	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
R212													
R212	On 07/11/2013	Bond Future			132.08106	132.08106	132.04979	132.04979			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	908.94000	0.90894	940.21000	0.94021	908.940		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	918.94000	0.91894	950.21000	0.95021	918.940		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	928.94000	0.92894	960.21000	0.96021	928.940		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			8.41288	88.63711	8.36356	89.04215		17.01	389,205,550.01	4,391	15,045.00
R213	On 07/11/2013	Bond Future	8.59	Call	2,025.20000	2.02520	2,349.51000	2.34951	2,025.200	17.07	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	592.75000	0.59275	512.02000	0.51202	592.750	17.07	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	2,080.34000	2.08034	2,407.78000	2.40778	2,080.340	17.07	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	568.03000	0.56803	490.43000	0.49043	568.030	17.07	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	2,136.16000	2.13616	2,466.65000	2.46665	2,136.160	17.08	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	544.11000	0.54411	469.56000	0.46956	544.110	17.08	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.49808	89.80304	8.44724	90.21347		18.57	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,799.10000	2.79910	3,002.20000	3.00220	2,799.100	18.49	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	4,496.81000	4.49681	4,289.48000	4.28948	4,496.810	18.49	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	2,833.56000	2.83356	3,038.16000	3.03816	2,833.560	18.49	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	4,448.59000	4.44859	4,242.76000	4.24276	4,448.590	18.49	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,868.26000	2.86826	3,074.38000	3.07438	2,868.260	18.49	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	4,400.72000	4.40072	4,196.41000	4.19641	4,400.720	18.49	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.57925	87.47108	8.52674	87.88821		18.36	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,863.63000	1.86363	1,992.37000	1.99237	1,863.630	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	9,784.72000	9.78472	9,496.33000	9.49633	9,784.720	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,885.51000	1.88551	2,015.30000	2.01530	1,885.510	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	9,716.90000	9.71690	9,429.56000	9.42956	9,716.900	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,907.55000	1.90755	2,038.42000	2.03842	1,907.550	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	9,649.36000	9.64936	9,363.10000	9.36310	9,649.360	18.08	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.65687	88.69925	8.60290	89.12122		18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	6,408.64000	6.40864	6,661.97000	6.66197	6,408.640	18.25	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	4,998.82000	4.99882	4,830.18000	4.83018	4,998.820	18.25	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	6,449.13000	6.44913	6,703.34000	6.70334	6,449.130	18.26	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	4,963.30000	4.96330	4,795.54000	4.79554	4,963.300	18.26	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	6,489.72000	6.48972	6,744.81000	6.74481	6,489.720	18.27	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	4,927.97000	4.92797	4,761.09000	4.76109	4,927.970	18.27	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			8.75736	78.00094	8.73313	78.20274		20.65	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	3.47000	0.00347	5.90000	0.00590	3.470	20.21	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	8,794.77000	8.79477	8,595.40000	8.59540	8,794.770	20.21	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	3.82000	0.00382	6.44000	0.00644	3.820	20.21	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	8,695.97000	8.69597	8,496.79000	8.49679	8,695.970	20.21	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	4.19000	0.00419	7.03000	0.00703	4.190	20.22	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	8,597.39000	8.59739	8,398.43000	8.39843	8,597.390	20.22	0.00	0	0.00
R214	On 06/02/2014	Bond Future			8.83903	79.02690	8.81408	79.23143		22.14	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	4,383.82000	4.38382	4,519.92000	4.51992	4,383.820	22.32	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,165.49000	3.16549	3,097.06000	3.09706	3,165.490	22.32	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	4,427.28000	4.42728	4,564.03000	4.56403	4,427.280	22.33	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,129.39000	3.12939	3,061.61000	3.06161	3,129.390	22.33	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	4,470.76000	4.47076	4,608.16000	4.60816	4,470.760	22.34	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,093.46000	3.09346	3,026.33000	3.02633	3,093.460	22.34	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 28/02/2041		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 07/11/2013		Bond Future	8.82268	100.96066		8.80852	101.11203			0.00	0	10,220.00
R248	On 07/11/2013	7.84	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	7.84	Put	11,560.50000	11.56050	11,409.13000	11.40913	11,560.500	0.000		0.00	0	0.00
R248	On 07/11/2013	7.85	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	7.85	Put	11,431.17000	11.43117	11,279.80000	11.27980	11,431.170	0.000		0.00	0	0.00
R248	On 07/11/2013	7.86	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	7.86	Put	11,302.10000	11.30210	11,150.73000	11.15073	11,302.100	0.000		0.00	0	0.00
R248	On 06/02/2014		Bond Future	8.90655	102.28870		8.89195	102.44211			0.00	0	0.00
R248	On 06/02/2014	9.09	Call	1,891.97000	1.89197	2,045.38000	2.04538	1,891.970	0.000		0.00	0	0.00
R248	On 06/02/2014	9.09	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	9.10	Call	1,993.24000	1.99324	2,146.65000	2.14665	1,993.240	0.000		0.00	0	0.00
R248	On 06/02/2014	9.10	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	9.11	Call	2,094.32000	2.09432	2,247.73000	2.24773	2,094.320	0.000		0.00	0	0.00
R248	On 06/02/2014	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	19,543.31000	19,543.31000	19,560.86000	19,560.86000				0.00	0	0.00

Total for Derivatives : **1,372,958,344.22** **63,608** **2 107 645.00**

i-Bonds

AA02	On 28/03/2016		Spot Bond	0.00000	100.00000		0.00000	100.43324			0.00	0	0.00
AA03	On 11/05/2015		Spot Bond	6.31500	109.51587		6.31500	109.49737			0.00	0	0.00
AA04	On 22/03/2017		Spot Bond	0.00000	100.00000		0.00000	100.62555			0.00	0	0.00
AA05	On 22/03/2019		Spot Bond	7.77500	107.42261		7.77500	107.39997		2,332,500,000,000.00	300,000,000	4,000,000,000.00	
AB010	On 21/11/2022		Spot Bond	0.00000	100.00000		0.00000	101.21920			0.00	0	0.00
AB011	On 21/11/2023		Spot Bond	0.00000	100.00000		0.00000	101.34107			0.00	0	0.00
AB013	On 21/11/2018		Spot Bond	8.64000	102.22852		8.64000	102.20502			0.00	0	0.00
AB06	On 27/03/2015		Spot Bond	6.66500	102.60960		6.66500	102.59102			0.00	0	520,000,000.00
AB07	On 07/03/2014		Spot Bond	5.86000	102.28168		5.86000	102.26559			0.00	0	1,010,000,000.00
AB08	On 03/05/2017		Spot Bond	0.00000	100.00000		0.00000	99.86737			0.00	0	0.00
AB09	On 03/05/2017		Spot Bond	7.97000	111.95727		7.97000	106.80004			0.00	0	500,000,000.00
ABCP12	On 20/09/2014		Spot Bond	0.90000	134.86512		0.90000	134.81571			0.00	0	0.00
ABCP13	On 07/12/2023		Spot Bond	2.25000	131.39459		2.25000	265.77722			0.00	0	0.00
ABFN04	On 25/02/2015		Spot Bond	0.00000	100.00000		0.00000	101.18931			0.00	90,000,000	30,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN05	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.96954			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.27741			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.74057			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.77401			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	100.79617			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	100.00000	9.76835		100.00000	1.10485			5,960,000,000,000,000.00	59,600,000,000	59,600,000,000.00	
ABL10A	On 15/03/2015	Spot Bond	7.02500		107.16273		7.02500	107.14229			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.91334			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.66000		103.26333		6.66000	103.24464			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.35967			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.52609			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.35523			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.37229			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.40500			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.64342			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.75561			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.72053			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.82285			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.11429			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.12518			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.35000		133.88522		5.35000	133.82029			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.20000		124.53809		3.20000	124.48464			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.85000		115.94592		2.85000	115.89731			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.50000		99.63620		4.50000	99.59014			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.79000		101.21203		5.79000	102.45836			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS2A	On 13/07/2016	Spot Bond		10.37000	116.34380		10.37000	116.31185			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.43632			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.69738			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.73631			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.77337			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.15000	110.93174		4.15000	110.88141			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	41.46717		100.00000	41.36561			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		1.99000	163.46743		1.99000	163.40272			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	155.15427		2.76000	155.08966			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.02000	167.90809		2.02000	167.84154			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.23000	164.04095		2.23000	163.97493			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.36625	73.91771		7.36625	73.89262			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.36625	73.91771		7.36625	73.89262			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	90.55000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.66541			0.00	60,000,000	20,000,000.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	91.92000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	90.80000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	91.43000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	87.44000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	87.06000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.36048			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.24600			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	86.64000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.20000	105.87091		6.20000	105.85325			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	103.54000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	88.54000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	90.09000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	89.06000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.53099			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.55500	113.71039		6.55500	113.69013			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.22846			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	82.98000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	86.20000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.77000	93.08523		2.77000	99.86270			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.73000	98.66488		2.73000	145.41768			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.83000	110.81211		2.83000	189.79369			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	85.40000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		8.95000	93.36947		8.95000	93.73402			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	93.05000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.40000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	105.75041			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	90.60000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	91.52000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.16000	112.61679		9.16000	113.79896			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		9.10500	114.16994		9.10500	114.24550			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.24500	92.35231		8.24500	92.33181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.13000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.41000			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	9.20000		112.61241		9.20000	113.47582			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	94.17000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.67000		109.22785		7.67000	109.20514			0.00	0	40,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.26500		106.96699		6.26500	102.80184			0.00	0	540,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.24000		103.14805		8.24000	103.12530			0.00	0	30,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.36000		97.00825		9.36000	96.98374			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	7.01500		106.16119		7.01500	106.14097		2,806,000,000,000.00		400,000,000	400,000,000.00
ABS11	On 11/06/2014	Spot Bond	1.60000		129.41022		1.60000	129.36038			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.06000		133.40314		2.06000	269.84140		4,556,720,000,000.00		2,212,000,000	1,106,000,000.00
ABS13	On 31/01/2017	Spot Bond	0.84000		123.50373		0.84000	126.21233			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	1.94000		124.54346		1.94000	126.99511			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		31.48721		100.00000	31.41093			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.71500		106.23630		10.71500	106.20567			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.72810			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.47778		100.00000	2.47171			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.77510			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.44164			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		14.76872		100.00000	14.73255			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.68110			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL047		On 22/10/2018	Spot Bond	11.00000	59.46403	11.00000	59.44703			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	9.45198	100.00000	9.42883			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.30258			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.54672			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	100.80167			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.88701			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.76359			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.78932			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.80064			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.88756			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.88756			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.89941			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.74302			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.89941			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.87571			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	85.38953			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.72854			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.92643			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.61642			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.71736			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.77392			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.79943			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.80970			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.78914			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.66580			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.74303			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.69500	107.22516		8.69500	107.19984			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.68134			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.08000	102.64837		7.08000	102.62881			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.94696			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.99996			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.74640			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00002			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	78.77752			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	148.37287			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	148.38780			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.76354			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.26709			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.26709			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00002			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.16014			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.73778			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.73161			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.88850			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.09156			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.88787			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.44808			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.59189			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.82548			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	103.22046			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.62189			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.76664			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.64211			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.63076			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.75034			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.36597			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.66792			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.65037			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.68443			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.74828			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.71221			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.67101			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.68236			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.08066	10.23000	101.05281			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.69355			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.67617			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.94902			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	110.73206			0.00	0	120,000,000.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.63886			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	8.71500	108.24237	8.71500	108.21715			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.74513			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL169		On 20/06/2017	Spot Bond	1.75000	109.68759	1.75000	109.76804			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.68133			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.68323			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.72872			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.75422			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.70322			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.74912			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.72363			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.77969			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.06379			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.75932			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.22055			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.74912			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.72704			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.77066			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.78403			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.67603			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.69151			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.78721			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.77766			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.83567			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.73383			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.82753			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.83058			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.83567			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.06437			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.79496			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.79496			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	109.72767			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	110.52206			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.68279			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.67565			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.16357			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.69505			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.69811			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.72872			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.68381			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.48661			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.46352			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.71217			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.94199			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.70659			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.54655		100.00000	6.53069			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.20217			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.34065			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.43289			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.18114			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.20133			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.22818			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.17497			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3A2	On 18/04/2016	Spot Bond		7.30500	98.56133		7.30500	98.54190			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.23083			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.27151			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		7.68500	104.91103		7.68500	104.88918			0.00	0	40,000,000.00
AIR02	On 30/04/2023	Spot Bond		8.80000	124.09697		8.80000	118.23052			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	59.19568		100.00000	59.05229			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		6.63500	110.58001		6.63500	110.56008			0.00	0	730,000,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	56.38092		100.00000	56.24433			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	11.66793		100.00000	11.64197			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.98000	150.29742		2.98000	150.23394			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.85000	101.24328		4.85000	128.88839			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.75112			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.78355			0.00	0	300,000,000.00
ANG07	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.27675			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.27558			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.24881			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.79105			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.56160			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.18500	107.17883		8.18500	107.15521			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.19339			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.04092			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	86.46522		100.00000	86.26414			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.93352			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		6.62500	109.83646		6.62500	109.81679			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.55182			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.49921			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.64000	102.48571		6.64000	102.46732			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.12000	106.73999		8.12000	106.71664			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.87762			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.41613	105.07945		10.41613	103.58282			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.42128	102.50149		10.42128	101.92229			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.46201	102.39135		10.46201	101.85637			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.75444			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.50120	102.53544		10.50120	101.80588			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.30425	102.48446		11.30425	102.46227			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.77333			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.77333			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.77339			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		10.66613	101.50855		10.66613	101.25072			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.59551	103.76937		10.59551	101.97195			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.42128	102.50149		10.42128	101.92229			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.52523	103.21395		10.52523	102.22167			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		9.72188	96.61699		9.72188	101.74791			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.73183			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.72156			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.72156			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.68071			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		10.27895	101.52024		10.27895	101.20982			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		10.89500	101.44951		10.89500	101.41988			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.05391			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	69.02771		10.22500	98.88873			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	100.66017			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	76.99318		12.22500	100.70046			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.71043			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		10.58500	65.18283		10.58500	101.68819			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.68815			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.70672			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.70672			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	100.67922			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.51280			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.71647			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.45578			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	100.71647			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.41613	105.17394		13.41613	103.76214			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		14.67953	102.89644		14.67953	102.86848			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		13.55920	102.81455		13.55920	102.17236			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.94668			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.94668			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.94668			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.98337			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	11.09051		100.00000	11.06947			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD1U	On 30/06/2035	Spot Bond	100.00000		20.05197	100.00000	20.00339				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		18.24955	100.00000	18.20534				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.26515	100.00000	11.23786				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.26515	100.00000	11.23786				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.62010	100.00000	13.58711				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.80158	100.00000	11.77300				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		72.45216	100.00000	72.31648				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.17108				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.77376				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.79260				0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000		66.66670	100.00000	66.66670				0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000		95.54974	100.00000	95.30026				0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000		90.57072	100.00000	90.34653				0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000		80.75221	100.00000	100.00000			3,570,000,000,000,000.00	35,700,000,000	60,000,000,000.00	
BD0202	On 31/12/2018	Spot Bond	1.96000		105.65772	1.96000	171.74551				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.72000		99.93259	7.72000	149.70702				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.72000		101.23708	7.72000	149.96021				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.10500		100.36728	8.10500	100.34538				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.82461				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.35487				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	99.95202				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.95857				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.70123				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		62.46637	100.00000	62.31504				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BEER02	On 28/03/2018	Spot Bond	7.27500	100.04336		7.27500	100.02361			0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.11619			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.12597			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.12880			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.13823			0.00	0	1,000,000,000.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.14765			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.17376			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	8.75824		100.00000	8.73702			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.96731			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.96539			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.96457			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.96430			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.96101			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.95662			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.85530		100.00000	6.83869			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.85530		100.00000	6.83869			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.72446			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.78722			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.80433			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.72000	104.21301		7.72000	104.19121			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.85565			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.94669			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	6.12389		100.00000	6.10889			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	6.12389		100.00000	6.10889			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.88500	105.50985		5.88500	105.49322			1,765,500,000,000.00	300,000,000	210,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.67309			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.53114			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.05529			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.42177			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.06287			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.25750			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.05802			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.11903			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.22988			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.69084			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	102.44114			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.74312			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	13.87428		100.00000	13.84067			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.46000	112.65837		6.46000	106.14452			0.00	0	50,000,000.00
CBL08	On 02/11/2016	Spot Bond		8.77000	120.73419		8.77000	113.66425			4,385,000,000.00	500,000	20,000,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.97242			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.48752			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.47000	104.34480		8.47000	104.32128			9,317,000,000.00	1,100,000	700,000,000.00
CBL12	On 06/09/2018	Spot Bond		10.49500	104.70364		10.49500	104.67405			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	99.89827			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		10.74500	105.92649		10.74500	105.89637			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.59172			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		8.66000	106.54050		8.66000	106.51596			11,258,000,000.00	1,300,000	40,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.73817			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.18500	101.45463		11.18500	101.42463			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.87322			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.10438			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.51272			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.57000		98.95744		9.57000	98.93231			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.55000		123.13475		9.55000	123.10337			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.40000		119.06734		9.40000	119.03745			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.77000		118.32402		8.77000	118.29596			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.39717			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.02000		103.14173		11.02000	103.11118			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.70532			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.81519			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.21337			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.24527			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.19361			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.27424			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.37411			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.34784			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.48665			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.94916			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.00525			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.00525			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.58894			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		68.10582		100.00000	67.94083			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		68.10582		100.00000	67.94083			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		68.10582		100.00000	67.94083			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.76361			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	68.10582		100.00000	67.94083			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.13920			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.04909			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	103.26840		10.11000	103.24073			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.04909			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.38918			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	106.00159			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	100.50031		2.76000	113.58021			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	110.56100		3.14000	113.48874			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	101.32634		8.25000	101.30371			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.04909			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.04909			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	118.51900		3.10000	113.09274			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	118.41506		2.40000	112.99572			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.10665			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.04237			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.24413			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.24754			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		7.61500	102.63958		7.61500	102.61851			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.30702			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.30243			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.13197			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.13387			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		7.66500	102.77367		7.66500	102.75244			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		7.66500	102.77367		7.66500	102.75244			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		7.71500	105.97859		7.71500	105.95668			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.78421			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.87267			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.19337			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.19337			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	65.18329		100.17539	65.02340			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.13434			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.36797			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.79618			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.14302			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.22364			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	101.65238		9.35000	101.62715			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	101.65238		9.35000	101.62715			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.14296			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.14639			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	101.94343			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.73700			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.90407			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.56637				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.56637				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.56637				0.00	100,000,000	100,000,000.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.56637				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.56637				0.00	100,000,000	100,000,000.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.58199				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.60786				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.60786				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.60786				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.60786				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.60786				0.00	100,000,000	100,000,000.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.61220				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.51500	105.70371	8.51500	105.67936				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.92434				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.21924				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.69873				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.69873				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.94215				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.90255				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.80286				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.05655				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.71852				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.71343				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.72761				0.00	1,000,000,000	1,000,000,000.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.22972				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.40066			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.40048			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72555			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	105.64483			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.93867			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.62747			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.54700			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.69300			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.81023			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.81023			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.81023			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.81023			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.47824			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.13779			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70745			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70745			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.69880			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.61106			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.69880			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.44428			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.84286			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.61135			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.61135			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60640			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.56738			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	101.60743			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.23000	98.87404		10.23000	100.30970			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.75000	96.73671		10.75000	97.04526			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.57653			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.84787			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.56662			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.07694			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.93477			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.17151		8.80500	99.92978			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.73383			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.07779			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	100.77154			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.78683			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.84584			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.79496			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.13944			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.13944			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.13944			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.88714			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.58941			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.11406			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.57653			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	101.05517			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.99497			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.58027			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.14623			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.50788			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.34245			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.30189			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.24658			0.00	0	0.00
CLN348		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.22369			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.20129			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	100.00000	2.22642		100.00000	100.00000			0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	36.89994		7.01000	37.51398			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	153.45199			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	8.10500	100.36728		8.10500	132.40194			0.00	0	0.00
CLN88		On 28/04/2028	Spot Bond	7.72000	34.02795		7.72000	149.70702			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN89	On 02/03/2028	Spot Bond		7.72000	34.42542		7.72000	149.96021			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	86.17685			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	86.05866			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.36710			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.36710			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.79447			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.73684			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74822			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74912			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.07694			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.67360			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.16500	110.83634		8.16500	106.89997			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.12000	106.89899		8.12000	106.87574			0.00	0	690,000,000.00
COJ05	On 05/06/2023	Spot Bond		9.48000	121.77769		9.48000	121.74687			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		7.51500	110.51413		7.51500	110.49185			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.07000	110.12745		9.07000	110.10048			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.54000	98.00247		9.54000	97.97738			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.45000	98.87064		10.45000	98.84297			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.45000	96.42136		10.45000	96.39452			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.10826			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.15142			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.03459			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.93186			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.50963			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.11018			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPV01	On 30/06/2029	Spot Bond		11.93000	94.02764		11.93000	97.02305			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	9.67201		100.00000	9.64149			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.99997			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.39500	99.77124		7.39500	98.74906			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.32137			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.59396			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	97.59374			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.62842			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.65894			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.69254			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.39500	126.07033		6.39500	126.04866			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		7.67000	110.84470		7.67000	110.82203			3,390,907,000,000.00	442,100,000	3,173,370,000.00
DV23	On 27/02/2023	Spot Bond		8.21000	113.19928		8.21000	113.17453			20,525,000,000.00	2,500,000	9,365,856,400.00
E170	On 01/08/2020	Spot Bond		7.32500	135.69295		7.32500	135.66642			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	105.58132			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.36204			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.47635			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.55217			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.18006			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	105.82802		0.10000	131.86362			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.16000	114.37541		2.16000	114.32968			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond		2.21000	102.55448		2.21000	102.51333			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.27000	103.75007		2.27000	101.96183			0.00	0	24,000,000,000.00
EMM01	On 28/07/2020	Spot Bond		8.97000	110.55976		8.97000	110.53341			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		8.82000	111.53517		8.82000	111.50858			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM03	On 04/05/2024	Spot Bond		9.50000	103.44804		9.50000	103.42196			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.15000	96.63819		10.15000	99.53010			0.00	0	300,000,000.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.25718			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.84738			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.98077			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.06961			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.72618			0.00	200,000,000	200,000,000.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	57.59534		100.00000	57.45428			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	94.11765		100.00000	93.87755			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond		100.00000	98.41731		100.00000	98.15968			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond		100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond		100.00000	91.67970		100.00000	91.45609			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond		100.00000	86.96969		100.00000	86.77381			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	130.25822		3.00000	130.20321			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.57500	107.68854		10.57500	107.65838			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	105.52094			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.06099			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.39891			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.10500	85.53345		9.10500	98.82662			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.46992			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.46771			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.34354			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.31440			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.49636			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.45704			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.23843			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.27671			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.20972			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.26683			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.19829			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.24589			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.05500		104.16739		6.05500	104.15033			733,866,000,000.00	121,200,000	201,200,000.00
ES18	On 20/04/2018	Spot Bond	6.91000		109.10259		6.91000	109.08223			44,915,000,000.00	6,500,000	17,603,600,000.00
ES23	On 25/01/2023	Spot Bond	7.83500		116.63273		7.83500	116.60837			0.00	0	24,727,100,000.00
ES26	On 02/04/2026	Spot Bond	8.31500		97.01205		8.31500	96.99035			2,578,481,500,000.00	310,100,000	8,541,600,000.00
ES33	On 15/09/2033	Spot Bond	9.24000		85.19140		9.21500	85.36855			52,668,000,000.00	5,700,000	13,509,068,900.00
ES42	On 25/04/2042	Spot Bond	9.46500		90.62734		9.46500	90.60431			0.00	0	8,800,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.17232			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.20009			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.59048			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.00200			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.73285			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.44862			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.14475		100.00000	10.12017			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		9.87246		100.00000	9.84854			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.33158			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.39129			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.51056			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.62963			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.51500		103.16947		6.51500	103.15120			0.00	0	840,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB05		On 21/12/2018	Spot Bond	8.58500	102.65308		8.58500	102.62951			0.00	0	0.00
FRB08		On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.76928			0.00	0	0.00
FRB09		On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.76922			0.00	0	0.00
FRB10		On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.05526			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	102.23912			0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond	10.38500	110.54479		10.38500	110.51422			0.00	0	420,000,000.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.17012			0.00	0	0.00
FRBI22		On 31/01/2022	Spot Bond	2.04000	125.27441		2.04000	126.06479			0.00	0	0.00
FRBI23		On 07/12/2023	Spot Bond	2.09000	133.08353		2.09000	269.19469			0.00	0	0.00
FRBI25		On 31/01/2025	Spot Bond	2.48000	96.52945		2.48000	102.77447			0.00	0	0.00
FRBI28		On 31/03/2028	Spot Bond	2.71000	98.90018		2.71000	145.76455			0.00	0	0.00
FRBI33		On 07/12/2033	Spot Bond	2.72000	112.60389		2.72000	192.86315			0.00	0	0.00
FRBN04		On 15/09/2015	Spot Bond	6.82500	113.20408		6.82500	113.18309			0.00	0	0.00
FRBZ01		On 30/11/2020	Spot Bond	8.05400	57.75169		8.05400	57.04157			0.00	0	0.00
FRBZ02		On 28/10/2024	Spot Bond	9.49700	36.87088		9.49700	35.96490			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond	9.73000	35.62711		9.73000	34.70414			0.00	0	0.00
FRC04		On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	103.99511			0.00	0	0.00
FRC101		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.86984			0.00	0	0.00
FRC103		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	103.68853			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.26783			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.81506			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.81506			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.39866			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.78253			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.89742			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.09798				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.76367				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.84806				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	103.19535				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.18033	7.47000	98.00000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.18033	7.47000	100.00000				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.08093				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.83567				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.02836				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.11423				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.79191				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	110.88656				0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.23409				0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.82041				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.14491	6.00000	100.00000				0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.97370				0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.16666				0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.87835				0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.93924				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.10716				0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.02532				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.15658				0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.22906				0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.10414				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.06879				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.95445			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.93621			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.18277			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.16766			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.12633			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.18479			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.00003			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.96856		100.09221	12.93677			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.73587			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.15829			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.89305			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.01022			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.66092			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.85842			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.82740			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	100.83771			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.75641			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.77460			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.04353			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.77248			0.00	1,800,000,000	900,000,000.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.75606			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.75932			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.32479		13.22500	51.30644			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.71036			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.71138			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.09261			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.74810			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.72500	87.91285		3.72500	90.91304			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.78478			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.78478			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.41444			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.57653			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.96404			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.24149			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.73383			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.71445			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.91161			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.85295			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.27311			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.28293			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.99295			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.26291			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.12728			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.83044			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.82536			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.13483			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.69677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.99996			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.28000	120.06557		3.28000	115.15184			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.84179			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.85104			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.26000	110.00781		3.26000	115.31908			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.18000	98.95772		1.18000	119.93737			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.28000	107.03547		3.28000	115.15184			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.16000	104.40373		2.16000	121.13534			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.23000	103.40150		2.23000	124.59754			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.99993			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	97.65691			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.21382			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.23652			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.72240			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.83565			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	105.76434			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.98771			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.94870			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.79802			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.12297			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.79701			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	103.97197			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	93.03487			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	93.20518			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.63116		100.00000	8.61003			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD02U	On 01/06/2016	Spot Bond	100.00000		10.41483	100.00000	10.38195				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.30000		139.87157	4.30000	139.80737				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.42470				0.00	0	10,000,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.18802				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	102.64011				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	102.62976				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	104.17493				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	101.57580				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	100.45030				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.60000		127.79009	2.60000	258.48382				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.10000		132.97720	2.10000	268.97954				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.82000		125.58608	2.82000	254.02421				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.41000		103.20200	2.41000	122.68954				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000	0.00000	99.99993				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.94000		127.04516	1.94000	123.11203				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.13838				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.40015				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000	0.00000	101.59899				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.64637				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.95000		90.92504	2.95000	90.88675				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		14.19076	104.97509	14.15445				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		18.40101	101.07593	18.35551				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		10.27136	100.44759	10.24610				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.71530				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		16.76800	100.76967	16.72666				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.55000		99.75070		2.55000	99.70971			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	100.67841			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.38890			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.44000		96.17985		2.44000	103.18355			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.20591			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.47000		95.89378		2.47000	102.87656			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.29267			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.30000		130.86319		2.30000	335.40038			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.48712			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.59840			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.49892			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.42132			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.17882			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.05659			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.48614			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.36716			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.71500		103.60114		5.71500	103.58502			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	5.83500		104.87641		5.83500	104.85974			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	6.72500		104.24709		6.72500	104.22805			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.18000		105.41983		7.18000	105.39929			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.35500		112.19927		7.35500	112.17700			0.00	0	50,000,000.00
FRX19	On 15/11/2019	Spot Bond	7.90500		109.26051		7.90500	109.23749			10,276,500,000.00	1,300,000	50,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX20	On 01/10/2020	Spot Bond		8.19000	108.64555		8.19000	103.55393			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		8.88000	94.17331		8.88000	94.15071			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		8.99000	116.33109		8.99000	116.30314			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		9.77000	99.52118		9.77000	99.49539			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.14500	80.11884		10.14500	80.09706			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.57704			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.60899			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.63482			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.64514			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.67088			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.71211			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.74301			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.87676			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.74805			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.34051			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.47000	103.44324		8.47000	103.41967			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	101.32164			0.00	0	0.00
GPT27	On 30/01/2014	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.27381			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.95629			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.86927			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.91936			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.91856			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	100.29175			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.37915			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.05051			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.05171			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.05402			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.05688			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.06085			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	100.90000			0.00	280,000,000	140,000,000.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	102.21272			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.23507			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.93476			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.58599			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.85547			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.48936			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.68421			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		100.00000	20.43936		100.00000	100.00000		1,505,000,000,000,000.00	15,050,000,000	10,000,000,000.00	
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.17682			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.81904			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	99.87963			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.27521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILC08	On 24/01/2014	Spot Bond	100.00000		85.06600	100.00000	84.87821				2,200,000,000,000,000.00	22,000,000,000	30,000,000,000.00
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	100.13022				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.21002		102.69362	7.21002	101.88772				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	100.13685				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.56349		102.68916	7.56349	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	100.14538				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.01471		102.68876	8.01471	106.53565				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.15578				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	100.20956				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.26844				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.27884				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.46500		114.31508	7.46500	114.29232				23,141,500,000.00	3,100,000	2,970,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.87000		135.44912	1.87000	273.98131				18,513,000,000.00	9,900,000	754,950,000.00
HWAY24	On 07/12/2024	Spot Bond	1.85000		138.65532	1.85000	274.42155				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.11500		103.48468	9.11500	103.45962				3,646,000,000.00	400,000	120,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY35	On 31/07/2035	Spot Bond		9.13500	103.31501		9.13500	103.28993			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	34.32286		100.00000	34.17027			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	9.99009		100.00000	9.94568			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	41.10516		100.00000	40.79663			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	20.55258		100.00000	20.39831			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	10.27629		100.00000	10.19916			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.83000	109.69764		1.83000	109.65475			95,160,000,000,000.00	52,000,000,000	50,476,390,500.00
I2038	On 31/01/2038	Spot Bond		2.35000	105.93875		2.35000	105.89585			7,050,000,000.00	3,000,000	81,639,501,600.00
I2046	On 31/03/2046	Spot Bond		2.42000	103.16716		2.42000	103.12511			201,417,205,000,000.00	83,230,250,000	22,706,886,300.00
I2050	On 31/12/2050	Spot Bond		2.42000	110.20157		2.42000	110.15673			0.00	0	17,658,333,400.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	92.30000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		6.71500	106.01105		6.71500	105.99170			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.01924			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.95835			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.81501			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.02636			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.60500	101.84999		6.60500	101.83202			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.21500	106.07521		7.21500	106.05445			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		7.82000	109.11315		7.82000	109.09003			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.53500	101.08100		6.53500	101.06346			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.11935			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.20020			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.15000	111.41417		4.15000	111.36368			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.03500	104.69523		7.03500	104.67555			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.88802			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.88043			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.00000		105.40338		1.00000	125.58368			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.01000		106.27408		2.01000	126.34307			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.44997			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.29703			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.49000		105.36873		7.49000	105.34745			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.88374			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.53579			0.00	0	1,000,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.26891			0.00	0	1,600,000,000.00
IBL45	On 21/12/2018	Spot Bond	8.01500		102.76308		8.01500	102.74102			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.55500		95.88102		8.55500	95.85920			5,133,000,000.00	600,000	30,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.93262			0.00	0	1,000,000,000.00
IBL49	On 02/04/2018	Spot Bond	7.57000		87.07553		7.57000	99.64517			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.60500		111.45499		8.60500	104.62624			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.95260			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.95102			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	6.97500		107.89291		6.97500	102.41720			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	7.79500		109.28533		7.79500	103.17458			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00258		100.00000	0.00258			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.09877			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.10369			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.22000		105.05899		8.22000	100.76292			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		100.13577		5.00000	100.12218			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		100.13577		5.00000	100.12218			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.21512		5.00000	101.20153			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.13577		5.00000	100.12218			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.49354		4.00000	100.48255			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.50429			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.43712			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.65840			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	107.99445		9.20000	107.96777			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.56229			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.56229			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.46776			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.14495		100.00000	8.12500			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.01200			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.36430			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.24762			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		8.71500	101.29987		8.71500	101.27600			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.01507			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.15411			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.72522			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	98.90244			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		4.60998		100.00000	4.59558			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond	100.00000		89.24205		100.00000	89.02439			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond	100.00000		82.20721		100.00000	82.02247			0.00	0	0.00
INA347	On 19/11/2013	Spot Bond		5.25000	99.69885		5.25000	99.61315			0.00	0	0.00
INA348	On 26/11/2013	Spot Bond		5.35000	99.59127		5.35000	99.50412			0.00	0	0.00
INA349	On 03/12/2013	Spot Bond		5.35000	99.48960		5.35000	99.40263			0.00	0	0.00
INA350	On 10/12/2013	Spot Bond		5.35000	99.38815		5.35000	99.30135			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA402		On 07/01/2014	Spot Bond	5.45000	98.96561		5.45000	98.87794			0.00	0	0.00
INA403		On 14/01/2014	Spot Bond	5.45000	98.86334		5.45000	98.77586			0.00	0	0.00
INA404		On 21/01/2014	Spot Bond	5.45000	98.76129		5.45000	98.67398			0.00	0	0.00
INA405		On 28/01/2014	Spot Bond	5.45000	98.65945		5.45000	98.57232			0.00	0	0.00
IND344		On 29/10/2013	Spot Bond	5.25000	95.01188		5.25000	99.91377			0.00	0	0.00
IND345		On 05/11/2013	Spot Bond	5.25000	99.89942		5.25000	99.81336			0.00	0	0.00
IND346		On 12/11/2013	Spot Bond	5.25000	99.79903		5.25000	99.71315			0.00	0	0.00
INF405		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.20272			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.64128			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	10.41613	104.11989		10.41613	102.95161			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	10.41613	101.99084		10.41613	101.55818			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.74099			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.26454			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.72523			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	100.45794		6.50000	100.44030			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.81023			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.48612			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.06687			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.06687			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.17501			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.28339			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	94.20426			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.93545			0.00	0	0.00
ING203		On 07/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.73319			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.73832			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.21682			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.23162			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.89487			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.06596			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.59913			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.80803			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.26988			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.81821			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.82907			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.57909			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.71284			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.20490			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.95299			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.95299			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	94.68252		100.00000	94.44402			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.68072			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond		100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond		100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond		100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond		100.00000	83.71560		100.00000	83.52403			0.00	0	2,500,000,000.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.12979			0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond		100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.25173			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.25735			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.26113			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		7.72500	103.58710		7.72500	103.56553			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.11000	101.94318		6.11000	101.92655			6,721,000,000.00	1,100,000	851,100,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.98990			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.07000	106.46706		8.07000	106.44380			0.00	0	60,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.38355			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.34023			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.44659			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.75561			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		7.89500	107.71553		7.89500	107.69274			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.96984			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.12302			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.10000	98.13779		3.10000	116.66690			0.00	0	249,400,000.00
IV019	On 31/03/2028	Spot Bond		3.89000	94.47435		3.89000	126.85085			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.54461			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.35531			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.31793			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.96214			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.64352			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.83000	89.24649		3.83000	89.98576			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.83000	89.17209		3.83000	96.05174			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.04052			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.66493			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.07639			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.72522			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV08	On 30/04/2018	Spot Bond		11.08500	115.99391		11.08500	109.09845			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.93006			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.89000	93.47174		3.89000	126.85085			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.00616			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.17642			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond		5.25000	95.01188		5.25000	95.01188			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond		5.25000	99.97124		5.25000	99.88506			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond		5.25000	99.87072		5.25000	99.78471			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond		5.25000	99.77039		5.25000	99.68456			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond		5.25000	99.67027		5.25000	99.58461			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		5.35000	99.56220		5.35000	99.47510			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		5.35000	99.46060		5.35000	99.37367			38,520,000,000,000.00	7,200,000,000	3,600,000,000.00
IVA350	On 12/12/2013	Spot Bond		5.35000	99.35920		5.35000	99.27246			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond		5.45000	98.93637		5.45000	98.84875			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond		5.45000	98.83416		5.45000	98.74673			0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond		100.00000	80.93126		100.00000	80.75221			2,550,000,000,000,000.00	25,500,000,000	25,500,000,000.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	101.50963			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.98268			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00011			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.99996			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.41477			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.74723			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.98387			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.20040			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC013		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.98393			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.15419			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.31185			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.01172			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.25744			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.25933			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.26312			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.24606			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.12928			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.98263			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.72030			0.00	0	0.00
IVF404		On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.05886			0.00	0	0.00
IVF406		On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.85113			0.00	0	0.00
JDC02U		On 14/11/2013	Spot Bond	100.00000	95.80052		100.00000	95.54974			0.00	0	0.00
JDC03U		On 29/01/2014	Spot Bond	100.00000	79.86871		100.00000	99.72900			0.00	0	0.00
JDC04U		On 13/03/2014	Spot Bond	100.00000	90.30693		100.00000	90.08667			0.00	0	0.00
JDC05U		On 15/05/2014	Spot Bond	100.00000	61.58932		100.00000	61.39703			0.00	0	0.00
JDC06U		On 15/05/2014	Spot Bond	100.00000	68.65964		100.00000	68.52938			0.00	0	0.00
JDG01		On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.96374			0.00	0	0.00
JDG02U		On 22/01/2015	Spot Bond	100.00000	37.65844		100.00000	37.56721			0.00	0	0.00
JDG03		On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.24205			0.00	0	0.00
JDG03U		On 21/02/2016	Spot Bond	100.00000	15.86691		100.00000	15.82847			0.00	0	0.00
JDG04		On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.25528			0.00	0	0.00
KCF03U		On 30/10/2014	Spot Bond	100.00000	64.54697		100.00000	64.34544			0.00	0	0.00
KSB007		On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.17543			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.91133			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.10000		151.41668		8.10000	144.63838			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.05057			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.47190			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	100.00000		0.00000		100.00000	100.00000			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.07000		100.30211		8.07000	100.28055			11,298,000,000.00	1,400,000	100,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.22000		69.99498		8.22000	98.39742			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	8.70500		110.69689		8.70500	104.16729			3,482,000,000.00	400,000	20,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.24584			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.96500		103.51776		10.96500	103.48756			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.36744			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	100.00000		0.00000		100.00000	100.00000			0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.78600			0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.38587			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.94226			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.25619			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.68767			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		68.99811		100.00000	68.86792			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		32.18079		100.00000	31.94006			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.85032			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.24564			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.28489			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.36047			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.20557			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.95098			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.67578			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.79545			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.42949			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.87024			0.00	0	2,000,000,000.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.73533			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.80051			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.98138			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	81.43962		100.00000	81.26142			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	96.71292		100.00000	96.46366			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	84.64729		100.00000	84.45621			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	57.87849		100.00000	57.73674			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	45.14974		100.00000	45.04037			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	14.69646		100.00000	14.66047			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	35.88004		100.00000	35.79216			0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond		100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		7.93500	105.11845		7.93500	105.09598			2,380,500,000.00	300,000	200,000,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.88617			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.75185			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.81900			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.35766			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.36038			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.37396			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	102.12767			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	102.23504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB3	On 05/10/2016	Spot Bond		7.30500	103.89684		7.30500	103.87637			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.00500	108.49828		8.00500	108.47514			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		8.89500	109.51644		8.89500	109.49055			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.40000	107.58583		5.40000	107.57016			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.63995			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.66574			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		8.90500	107.00656		8.90500	107.18072			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		6.76500	104.03319		6.76500	104.01407			3,382,500,000.00	500,000	2,460,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.09799			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.23000	105.30582		8.23000	105.28262			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.04976			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		7.93000	105.19254		7.93000	105.17020			4,758,000,000.00	600,000	220,000,000.00
MTN02	On 13/07/2014	Spot Bond		5.88000	105.91322		5.88000	105.89655			0.00	0	90,000,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	82.76644		100.00000	82.57919			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		6.81500	106.76351		6.81500	106.74407			0.00	0	580,000,000.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	66.66667		100.00000	66.66667			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		7.87500	110.07798		7.87500	110.05488			3,937,500,000.00	500,000	70,000,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond		5.30000	101.21773		5.30000	100.00000			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.93958		100.89771	6.92264			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	7.03043		100.61875	7.01330			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.22264			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.25335			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.27392			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.29643			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.31688			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.32698			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.45006			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.59342			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.29073		100.00000	0.29002			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.29073		100.00000	0.29002			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.39000	102.83659		8.39000	102.81362			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	6.66500	100.78818		6.66500	102.37450			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.35373			0.00	0	1,000,000,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.32711			0.00	0	1,500,000,000.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.28896			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.83046			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.47328			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.46845			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.04569			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.41500	108.47647		6.41500	108.45755			0.00	0	750,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.19252			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	7.85500	117.90620		7.85500	117.88111			4,713,000,000.00	600,000	30,000,000.00
NBK4		On 28/10/2024	Spot Bond	10.27500	34.10897		10.27500	34.09983			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	6.96500	103.99993		6.96500	103.98036			0.00	0	950,000,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.13210			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.13951			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.39500	101.59617		6.39500	101.57881			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.77811			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.16500	105.68098		7.16500	105.66042			0.00	0	0.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.61315			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	101.23222			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.56956			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.41333			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.25546			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.07273			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	85.90061			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.01164			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.05252			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.05775			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.98219			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.28573			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	82.00031			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.98807			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.84482			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.42736			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.42654			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.69922			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.65799				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.36195				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.63271				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.62453				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.62402				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.66500		106.16106	7.66500	106.13901				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000	0.00000	100.06491				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.66000		102.82364	5.66000	102.80795				0.00	0	30,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.32490				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.32000		120.67839	11.32000	120.64228				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000	0.00000	111.64680				0.00	0	0.00
NET46	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.27649				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.11000		161.24630	2.11000	161.18199				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	7.95500		109.60952	7.95500	109.58629				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.73728				0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	102.15897				0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	102.15897				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.58500		111.13413	8.58500	111.10849				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.17485				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.41261				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.11280				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000	0.00000	101.10176				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	101.14749				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.78500		111.11512	8.78500	112.98738				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.19324			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.14754			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.17490			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	8.98500	111.09659		8.98500	111.06976			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.26635			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.21152			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.19318			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.53999			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.42869			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.22972			0.00	0	0.00
NRA013		On 31/10/2013	Spot Bond	4.22500	135.74337		4.22500	135.68132			0.00	0	6,000,000,000.00
NRA014		On 30/04/2014	Spot Bond	6.16500	108.05581		6.16500	102.41576		5,548,500,000,000.00	900,000,000	450,000,000.00	
NRA018		On 30/11/2018	Spot Bond	7.67500	124.01040		7.67500	123.98488			0.00	0	820,000,000.00
NRA022		On 31/10/2022	Spot Bond	8.15000	131.86181		8.15000	125.71219			0.00	0	760,000,000.00
NRA023		On 31/05/2023	Spot Bond	2.00500	168.78849		2.00500	168.72164			0.00	0	8,400,000,000.00
NRA028		On 30/11/2028	Spot Bond	8.78000	133.74704		8.78000	133.71564			0.00	0	310,000,000.00
NTC10		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.18182			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.17698			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.94019			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.94944			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.77063			0.00	0	0.00
NTC16		On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.64740			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.29977			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.67836			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	17.81793		100.00000	17.77476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OCT1A1	On 18/10/2015	Spot Bond	100.00000	26.39226	100.00000	26.32833				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	5.94500	105.56680	5.94500	105.54981				5,945,000,000.00	1,000,000	100,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	10.68546	100.00000	10.65957				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	96.70000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	40.74740	100.00000	40.64868				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.06845				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.72503				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.89096				0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.12188				0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.97526				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.62381				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.12425				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.68742				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.67496				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.75289				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.71570				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.68968				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.79622				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.74962				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.71683				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.84408				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.78916				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.74849				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	99.99988				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	99.99986				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.99985			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.99982			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.99972			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.99970			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.31936			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.94350			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	5.71500	108.20214		5.71500	108.18529			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	5.28000	95.52515		5.28000	95.51140			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	7.52000	40.79795		7.52000	40.78972			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	5.71000	115.31486		5.71500	115.28733		7,356,745,157,000,000.00	88,396,700,000	66,453,800,000.00	
R158		On 15/09/2015	Spot Bond	5.71500	115.30528		5.71500	115.28733			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	5.61500	90.12058		5.61500	90.10679			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	5.71500	122.01923		5.71500	122.00024			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	5.54500	85.43300		5.54500	85.42010			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	7.75000	126.13223		7.70000	126.57721		9,427,129,450,000,000.00	16,403,800,000	72,262,424,600.00	
R187P		On 21/12/2026	Spot Bond	7.44000	38.28078		7.44000	38.27314			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.36000	35.97450		7.36000	35.96740			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.60000	280.10550		1.60000	279.99764		8,006,368,000,000.00	5,003,980,000	28,140,109,000.00	
R201		On 21/12/2014	Spot Bond	4.88500	107.34999		4.91000	107.30736			0.00	0	00,700,000,000.00
R202		On 07/12/2033	Spot Bond	2.22500	207.54759		2.23000	207.30995		2,044,641,500,000.00	918,940,000	52,278,347,200.00	
R2023		On 28/02/2023	Spot Bond	7.33500	104.01803		7.34000	103.96336		922,455,468,000,000.00	25,760,800,000	97,446,087,300.00	
R203		On 15/09/2017	Spot Bond	6.36000	107.39772		6.37000	107.34391		1,546,965,060,000,000.00	43,233,500,000	24,433,100,000.00	
R2030		On 31/01/2030	Spot Bond	8.37000	98.35364		8.37000	98.65927		260,307,000,000,000.00	31,100,000,000	57,000,000,000.00	
R2037		On 31/01/2037	Spot Bond	8.70500	100.02586		8.70500	100.00270		1,973,423,500,000,000.00	26,700,000,000	84,530,000,000.00	
R204		On 21/12/2018	Spot Bond	6.58000	108.94166		6.58500	108.90005		1,247,657,873,588,000.00	89,613,658,600	83,465,577,600.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond	8.79500	100.92045	8.79500	100.89646					638,521,397,500,000.00	72,600,500,000	59,070,500,000.00
R206	On 15/01/2014	Spot Bond	5.13000	102.62495	5.11500	102.61397					0.00	0	56,750,000,000.00
R207	On 15/01/2020	Spot Bond	6.91000	103.76719	6.90500	103.77323					1,516,745,276,400,000.00	19,500,040,000	61,525,931,300.00
R208	On 31/03/2021	Spot Bond	7.06500	98.73484	7.07000	98.68783					642,599,987,193,000.00	90,955,412,200	86,681,912,200.00
R209	On 31/03/2036	Spot Bond	8.59000	77.38131	8.56500	77.56570					1,249,466,181,000,000.00	45,455,900,000	97,351,787,500.00
R210	On 31/03/2028	Spot Bond	1.99000	158.97780	1.99000	158.91485					17,472,200,000.00	8,780,000	31,541,732,200.00
R211	On 31/01/2017	Spot Bond	0.30000	128.40661	0.30000	128.36172					181,500,000,000.00	605,000,000	27,380,349,600.00
R212	On 31/01/2022	Spot Bond	1.44000	131.81563	1.44000	131.76547					72,010,987,200,000.00	50,007,630,000	111,801,600,200.00
R213	On 28/02/2031	Spot Bond	8.40000	88.46068	8.35000	88.85230					1,909,988,119,200,000.00	27,379,538,000	93,058,638,000.00
R214	On 28/02/2041	Spot Bond	8.72000	78.05438	8.72000	78.03598					675,102,400,000,000.00	77,420,000,000	24,645,600,000.00
R225C	On 15/03/2014	Spot Bond	4.77000	98.24111	4.77000	98.22850					0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	4.88000	95.85305	4.88000	95.84029					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	5.77500	92.45224	5.77500	92.43770					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.61500	90.12058	5.61500	90.10679					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.53500	87.82196	5.53500	87.80871					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.54500	85.43300	5.54500	85.42010					0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	4.94500	99.28708	4.94500	99.27372					0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	4.96500	96.88710	4.96500	96.87412					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	4.91500	94.59296	4.91500	94.58042					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.68500	91.19200	5.68500	91.17803					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.55500	88.91232	5.55500	88.89901					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.53500	86.55405	5.53500	86.54114					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.59500	84.06870	5.59500	84.05602					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.34500	79.63866	6.34500	79.62507					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.39500	77.03494	6.39500	77.02169					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R333C	On 21/06/2018	Spot Bond	6.59000	73.99608	6.59000	73.98297					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.57000	71.70708	6.57000	71.69441					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.55000	69.50235	6.55000	69.49011					0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.54000	67.33839	6.54000	67.32655					0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.86500	63.85778	6.86500	63.84600					0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.84500	61.82396	6.84500	61.81259					0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	6.99000	59.14099	6.99000	59.12988					0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	6.96000	57.27889	6.96000	57.26818					0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	6.93000	55.49153	6.93000	55.48120					0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	6.90000	53.77555	6.90000	53.76559					0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	6.86000	52.17640	6.86000	52.16679					0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.82000	50.64443	6.82000	50.63515					0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.64000	45.01769	7.64000	45.00847					0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.60000	43.54790	7.60000	43.53902					0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.56000	42.14236	7.56000	42.13382					0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.52000	40.79795	7.52000	40.78972					0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.48000	39.51169	7.48000	39.50376					0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.44000	38.28078	7.44000	38.27314					0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.40000	37.10255	7.40000	37.09519					0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.36000	35.97450	7.36000	35.96740					0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.13428					0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.31385					0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.35260					0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.33494					0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.24736					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB1U	On 30/04/2017	Spot Bond	100.00000		11.13166	100.00000	11.10468				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		3.56137	100.00000	3.55274				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.86545				0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.81093				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.92533				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.50162				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.86826				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.17286				0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.54842				0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.76119				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.18242				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.24836				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	102.06930				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	101.57637				0.00	0	0.00
RES23	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.08729				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.89186				0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.37939				0.00	0	0.00
RES26	On 13/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.29512				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.12687				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.99362				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	102.54791				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.79933				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000	0.00000	99.90646				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.91671				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.91671			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.85678			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.96107			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.26454			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.14101			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	105.26905		12.35000	105.23478			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.06511			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.15821		100.00000	14.12392			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.97161			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.52041			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.70060			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.27917			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.26657			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	93.16456		100.00000	92.92929			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.40389			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.66549		100.00000	1.66141			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	9.06075		100.00000	9.03880			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	16.69603		100.00000	16.65558			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	11.61465		100.00000	11.58651			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	106.82975			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	99.91924			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.37000	108.97696		8.37000	108.95242			0.00	0	240,000,000.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.86733			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.01500	114.98359		7.01500	114.96204			0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.26662			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK14	On 01/12/2017	Spot Bond		8.42000	108.16102		8.42000	108.13665			0.00	0	750,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	100.02709			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.83284			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	99.96173			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.07722			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.07586			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		6.96500	108.02562		6.96500	108.00553			0.00	0	1,150,000,000.00
SBK9	On 10/04/2018	Spot Bond		8.18500	101.21889		8.18500	101.19658			0.00	0	460,000,000.00
SBK111	On 09/04/2014	Spot Bond		1.90000	131.09838		1.90000	131.04437			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond		7.17500	112.55228		7.17500	112.53036			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.03500	112.81239		7.03500	112.79084			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		6.96500	112.94275		6.96500	112.92139			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		7.77000	102.56951		7.77000	102.54792			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.11000	112.67294		7.11000	112.65120			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.07500	112.73799		7.07500	112.71633			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.74720			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.87545			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.79801			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.47651			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	99.55939		100.00000	99.29247			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.42000	105.82757		7.42000	105.80628			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.83791			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.51362			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.63667			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.66047			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS19	On 23/06/2021	Spot Bond	8.72000		111.56569		8.72000	111.53967			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.35000		109.65876		9.35000	109.63153			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.49103			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.52333			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.44192			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.16368			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.07500		107.30840		8.07500	107.28532			5,652,500,000.00	700,000	160,000,000.00
SBS3	On 25/05/2026	Spot Bond	8.40000		101.95293		8.40000	101.93014			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.77000		102.90417		8.77000	102.88017			0.00	0	30,000,000.00
SBS9	On 07/07/2016	Spot Bond	6.89500		114.45511		6.89500	114.43404			3,447,500,000.00	500,000	60,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.13000		132.65883		2.13000	268.33534			4,686,000,000,000.00	2,200,000,000	1,100,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.00000		105.40338		1.00000	125.58368			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	108.55000			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		6.12389		100.00000	6.10889			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		154.49971		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.57000		110.02493		1.57000	123.37409			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.45794		6.50000	100.44030			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.82808			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.52441			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.96334			0.00	0	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS05	On 29/06/2017	Spot Bond	8.47000	103.76345		8.47000	103.73993			0.00	0	10,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.62135			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.33307			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.63778			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.57518			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.01500	108.50605		7.01500	108.48572			0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.18500	111.31498		8.18500	103.73897			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.77000	102.56951		7.77000	102.54792			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.30173			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.22054			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.36252			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.22987			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.47000	108.34847		7.47000	108.32675			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.46147			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.43577			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.21849			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.75000	96.92976		8.75000	96.90696			0.00	0	2,460,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.09558			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.63818			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.05456			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.67800	90.13954		8.67800	90.11850			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.74000	89.82813		8.74000	89.80703			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.15500	105.92101		6.15500	105.90347			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.16500	97.68078		8.16500	97.65955			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.77133				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.55000	103.30488	7.55000	103.28374				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.61500	113.59761	6.61500	113.57719				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.58000	101.41483	2.58000	101.75973				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.53500	103.83546	7.53500	104.75832				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.73729				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.58239				0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.18058				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.12000	113.24171	9.12000	114.12346				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.95973				0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.95702				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.72802				0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.98541				0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.98542				0.00	0	0.00
SY1013	On 05/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.88370				0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.90010				0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.75264				0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.69522				0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.69509				0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.68007				0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.63730				0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.57836				0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.53502				0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.38956				0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.25833				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1026	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	98.76209				0.00	0	0.00
SY1027	On 20/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.66589				0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond	100.00000	80.04386	100.00000	100.00000				0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond	100.00000	80.04386	100.00000	100.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.22500	112.17761	6.22500	112.15872				0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.26000	106.24998	8.26000	106.22636				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	63.68219	100.00000	63.54202				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	54.54483	100.00000	54.41270				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	21.88624	100.00000	21.83321				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.32500	101.52675	6.32500	101.50958				0.00	0	110,000,000.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.16364				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.89086				0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.58329				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.06687				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.96578				0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000	100.00000	0.00000	98.31990				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00002				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	6.96500	106.45117	6.96500	106.43138				0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.83961				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.12373				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.19805				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.17523				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.18055				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.17301	7.83000	102.15169				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.17231				0.00	0	0.00

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	100.17896			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.97307			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.17231			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.17896			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	76.97398		7.16000	101.86657			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.19196			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.19091			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.21632			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.21288			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.31582			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.30413			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.17205			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.18055			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	97.30908		8.73000	102.22378			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.19250			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.21579			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.29762			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.18120			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.92727		101.06155	5.91277			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.17124			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.35430			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.19515			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.20574			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.31687			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.17337			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.17715			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.17985			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.17715			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.17985			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.18120			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.17553			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.17985			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.19467			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.19467			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.19467			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.21620			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.22158			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.21486			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.32188			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.32853			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.32587			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.55641			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		7.56500	106.03993		7.56500	106.01842			6,052,000,000.00	800,000	50,000,000.00
TL20	On 22/02/2020	Spot Bond		7.08000	98.69569		7.08000	98.65287			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN17	On 14/11/2017	Spot Bond	7.27000	111.04672	7.27000	111.02518				10,905,000,000.00	1,500,000	5,854,113,200.00
TN20	On 17/09/2020	Spot Bond	8.10000	113.67644	8.10000	113.65151				9,720,000,000,000.00	1,200,000,000	16,453,700,000.00
TN23	On 06/11/2023	Spot Bond	8.41000	121.13245	8.41000	115.71620				0.00	0	7,920,000,000.00
TN25	On 19/08/2025	Spot Bond	8.74000	107.33746	8.74000	107.31251				15,732,000,000,000.00	1,800,000,000	44,187,800,000.00
TN27	On 14/11/2027	Spot Bond	8.77500	105.05345	8.77500	105.02893				19,305,000,000.00	2,200,000	6,586,629,600.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.58130				0.00	3,000,000,000	3,000,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.18400				0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.49242				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.32951				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.36796				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.37192				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.56174				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.95541				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.35221				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.36648				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.37502				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.94648	10.00000	99.91972				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.94781	9.75000	99.92172				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.94850	100.00000	9.92284				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	98.50906				0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	97.48707				0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.96791				0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	97.38529				0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.75915				0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000	0.00000	97.14504				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000		0.00000	96.88262			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.11502			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.91838			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	97.87972			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000		100.00000		0.00000	97.65666			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	94.63301			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.19236			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.10199			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.07460			0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC028	On 04/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.28849			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.26541			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.20643			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.17694			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond	100.00000		81.47321		100.00000	81.29176		4,080,000,000,000,000.00	40,800,000,000	30,100,000,000.00	
TWCJ05	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.28075			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.20390			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.11226			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.17760			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.47000		113.67088		8.47000	113.64482			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.50939			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.14157			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.46860			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	8.71000		106.02703		8.71000	106.00205			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VIP1A5	On 07/11/2013	Spot Bond	100.00000		99.30757	100.00000	99.04275		0.00		0	0.00	
VIP1B3	On 07/11/2013	Spot Bond	100.00000		99.41737	100.00000	99.15225		0.00		0	0.00	
VIP1C3	On 07/11/2013	Spot Bond	100.00000		99.45396	100.00000	99.18875		0.00		0	0.00	
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.44013		0.00		0	0.00	
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.48103		0.00		0	0.00	
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.43259		0.00		0	0.00	
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.48562		0.00		0	0.00	
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.48789		0.00		0	0.00	
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.49402		0.00		0	0.00	
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.50927		0.00		0	0.00	
VOYT01	On 09/09/2015	Spot Bond	0.00000		100.00000	0.00000	129.47000		0.00		0	0.00	
WS04	On 30/05/2016	Spot Bond	6.07500		120.31880	6.07500	120.29923		0.00		0	9,690,000,000.00	
WS05	On 01/08/2018	Spot Bond	0.78000		240.24221	0.78000	240.15509		0.00		0	3,200,000,000.00	
WSP1	On 28/05/2015	Spot Bond	6.01500		108.19710	6.01500	108.17968		0.00		0	0.00	
WSP2	On 28/05/2017	Spot Bond	6.87500		110.40184	6.87500	110.38156		0.00		0	8,500,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.14000		112.19600	7.14000	112.17461		0.00		0	0.00	
WSP4	On 28/05/2020	Spot Bond	7.53000		111.27509	7.53000	111.25274		0.00		0	0.00	
WSP5	On 28/05/2021	Spot Bond	7.61000		111.65183	7.61000	111.62917		0.00		0	1,500,000,000.00	
Z009	On 30/11/2013	Spot Bond	4.94500		99.56834	4.94500	99.55491		0.00		0	0.00	
Z014	On 30/06/2015	Spot Bond	5.66500		91.08681	5.66500	91.07298		0.00		0	0.00	
Z018	On 31/03/2014	Spot Bond	4.93500		97.97328	4.93500	97.96031		0.00		0	0.00	
Z019	On 30/06/2014	Spot Bond	4.94500		96.77447	4.94500	96.76163		0.00		0	0.00	
Z020	On 19/10/2015	Spot Bond	5.59500		89.68673	5.59500	89.67313		0.00		0	0.00	
Z025	On 30/11/2014	Spot Bond	4.92500		94.84899	4.92500	94.83645		0.00		0	0.00	
Z071	On 01/07/2015	Spot Bond	5.66500		91.07298	5.66500	91.05916		0.00		0	7,500,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z083	On 30/09/2019	Spot Bond	6.53000	68.35933		6.53000	68.34720			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	25.43095		100.00000	25.38271			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	13.46092		100.00000	13.43539			0.00	0	0.00
Total for j-Bonds :										59,703,618,325,781,000.00	9,107,828,800	'23 554 096 600.00
Grand Total:										59,703,619,698,739,300.00	9,107,892,408	'23 556 204 245.00