



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 22/10/2013

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 22/10/2013	Any day expiry	9.74660	9.74660		9.81930	9.81930		12.94	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	356.60000	0.35660	429.31590	0.42932	356.600	12.94	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	0.00000	0.00000	0.01590	0.00002	0.000	12.94	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	346.60000	0.34660	419.31830	0.41932	346.600	12.94	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	0.00000	0.00000	0.01830	0.00002	0.000	12.94	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	336.60000	0.33660	409.32100	0.40932	336.600	12.94	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	0.00000	0.00000	0.02100	0.00002	0.000	12.94	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	276.60000	0.27660	349.35000	0.34935	276.600	12.94	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	0.00000	0.00000	0.05000	0.00005	0.000	12.94	0	0.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	0.00000	0.00000	0.27650	0.00028	0.000	12.94	0	0.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	323.40000	0.32340	250.97650	0.25098	323.400	12.94	0	0.00
\$ / R	On 25/10/2013	Any day expiry			9.74360	9.74360	9.82070	9.82070		12.95	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	256.14340	0.25614	332.83620	0.33284	256.143	16.88	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	2.54340	0.00254	2.13620	0.00214	2.543	16.88	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	246.47520	0.24648	323.06020	0.32306	246.475	16.73	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	2.87520	0.00288	2.36020	0.00236	2.875	16.73	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	236.84950	0.23685	313.30800	0.31331	236.850	16.58	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	3.24950	0.00325	2.60800	0.00261	3.249	16.58	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	198.88470	0.19888	274.59190	0.27459	198.885	15.97	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	5.28470	0.00528	3.89190	0.00389	5.285	15.97	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	0.99760	0.00100	3.71520	0.00372	0.998	18.61	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	357.39760	0.35740	283.01520	0.28302	357.398	18.61	0	0.00
\$ / R	On 28/10/2013	Any day expiry			9.74780	9.74780	9.82500	9.82500		11.78	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,497.80000	1.49780	1,575.00000	1.57500	1,497.800	19.38	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	0.00000	0.00000	0.00000	0.00000	0.000	19.38	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,447.80000	1.44780	1,525.00000	1.52500	1,447.800	19.54	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	19.54	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	320.68660	0.32069	396.82110	0.39682	320.687	14.72	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	2.88660	0.00289	1.82110	0.00182	2.887	14.72	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	311.01000	0.31101	387.01650	0.38702	311.010	14.63	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	3.21000	0.00321	2.01650	0.00202	3.210	14.63	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	301.36820	0.30137	377.23210	0.37723	301.368	14.54	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	3.56820	0.00357	2.23210	0.00223	3.568	14.54	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	164.02560	0.16403	234.69520	0.23470	164.026	13.16	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	16.22560		0.01623		9.69520	0.00970	16.226	13.16	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	87.73470		0.08773	148.81060	0.14881	87.735	12.24	12.24	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	39.93470		0.03993	23.81060	0.02381	39.935	12.24	12.24	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Call	38.94190		0.03894	78.23030	0.07823	38.942	12.31	12.31	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Put	91.14190		0.09114	53.23030	0.05323	91.142	12.31	12.31	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			9.74920		9.74920	9.82640	9.82640		11.94	11.94	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	211.12230		0.21112	284.07310	0.28407	211.122	13.38	13.38	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	11.92230		0.01192	7.67310	0.00767	11.922	13.38	13.38	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	0.13970		0.00014	0.35920	0.00036	0.140	20.59	20.59	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	850.93970		0.85094	773.95920	0.77396	850.940	20.59	20.59	0.00	0	0.00
\$ / R	On 31/10/2013	Any day expiry			9.75200		9.75200	9.82920	9.82920		12.36	12.36	0.00	0	0.00
\$ / R	On 31/10/2013	Any day expiry	9.80	Call	57.13170		0.05713	96.68960	0.09669	57.132	12.87	12.87	0.00	0	1,000.00
\$ / R	On 31/10/2013	Any day expiry	9.80	Put	105.13170		0.10513	67.48960	0.06749	105.132	12.87	12.87	0.00	0	0.00
\$ / R	On 31/10/2013	Any day expiry	10.20	Call	4.95750		0.00496	9.84090	0.00984	4.958	16.92	16.92	0.00	0	1,000.00
\$ / R	On 31/10/2013	Any day expiry	10.20	Put	452.95750		0.45296	380.64090	0.38064	452.958	16.92	16.92	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			9.79030		9.79030	9.86790	9.86790		12.73	12.73	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,490.38790		1.49039	1,567.98600	1.56799	1,490.388	16.46	16.46	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.08790		0.00009	0.08600	0.00009	0.088	16.46	16.46	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	392.29940		0.39230	460.24950	0.46025	392.299	12.21	12.21	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	31.99940		0.03200	22.34950	0.02235	31.999	12.21	12.21	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	384.13100		0.38413	451.63190	0.45163	384.131	12.22	12.22	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	33.83100		0.03383	23.73190	0.02373	33.831	12.22	12.22	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	376.04070		0.37604	443.07840	0.44308	376.041	12.24	12.24	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	35.74070		0.03574	25.17840	0.02518	35.741	12.24	12.24	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	299.74450		0.29974	361.48150	0.36148	299.745	12.38	12.38	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	59.44450		0.05944	43.58150	0.04358	59.444	12.38	12.38	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	203.06650		0.20307	254.92640	0.25493	203.067	12.59	12.59	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	112.76650		0.11277	87.02640	0.08703	112.766	12.59	12.59	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	12.89040		0.01289	16.60320	0.01660	12.890	18.31	18.31	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	972.59040		0.97259	898.70320	0.89870	972.590	18.31	18.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.81370		9.81370	9.89140	9.89140		12.77	12.77	177,716,293.30	18,109	509,944.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,413.71990		2.41372	2,491.41870	2.49142	2,413.720	20.42	20.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.01990		0.00002	0.01870	0.00002	0.020	20.42	20.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,813.86850		1.81387	1,891.59280	1.89159	1,813.869	17.58	17.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.16850		0.00017	0.19280	0.00019	0.169	17.58	17.58	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,065.68080		1.06568	1,143.35630	1.14336	1,065.681	13.49	13.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	1.98080		0.00198	1.95630	0.00196	1.981	13.49	13.49	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	917.63460		0.91763	994.62690	0.99463	917.635	12.98	12.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	3.93460		0.00393	3.22690	0.00323	3.935	12.98	12.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	890.32220		0.89032	967.20680	0.96721	890.322	12.91	12.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	4.52220		0.00452	3.70680	0.00371	4.522	12.91	12.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	841.58200		0.84158	918.23590	0.91824	841.582	12.79	12.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	5.78200		0.00578	4.73590	0.00474	5.782	12.79	12.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	820.13570		0.82014	896.66980	0.89667	820.136	12.73	12.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	6.43570		0.00644	5.26980	0.00527	6.436	12.73	12.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	793.15730		0.79316	869.52260	0.86952	793.157	12.67	12.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	7.35730		0.00736	6.02260	0.00602	7.357	12.67	12.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	724.02500		0.72403	799.84510	0.79985	724.025	12.49	12.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	10.32500		0.01032	8.44510	0.00845	10.325	12.49	12.49	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	629.93400		0.62993	704.66870	0.70467	629.934	12.25	12.25	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	16.23400		0.01623	13.26870	0.01327	16.234	12.25	12.25	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	454.95520		0.45496	522.18490	0.52218	454.955	12.16	12.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	41.25520		0.04126	30.78490	0.03078	41.255	12.16	12.16	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	377.93520		0.37794	440.72120	0.44072	377.935	12.32	12.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	64.23520		0.06424	49.32120	0.04932	64.235	12.32	12.32	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	342.27730		0.34228	402.53530	0.40254	342.277	12.39	12.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	78.57730		0.07858	61.13530	0.06114	78.577	12.39	12.39	0.00	0	100.00

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\$ / R	On	13/12/2013		Foreign Exchange Future	9.59	Call	315.21310	0.31521	373.32120	0.37332	315.213	12.45	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.59	Put	91.51310	0.09151	71.92120	0.07192	91.513	12.45	0.00	0	20,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Call	308.65680	0.30866	366.21100	0.36621	308.657	12.47	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Put	94.95680	0.09496	74.81100	0.07481	94.957	12.47	0.00	0	24,700.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Call	253.48130	0.25348	305.81650	0.30582	253.481	12.61	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Put	129.78130	0.12978	104.41650	0.10442	129.781	12.61	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Call	247.78220	0.24778	299.51520	0.29952	247.782	12.62	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Put	134.08220	0.13408	108.11520	0.10812	134.082	12.62	0.00	0	400.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Call	225.85350	0.22585	275.14940	0.27515	225.853	12.68	0.00	0	2,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Put	152.15350	0.15215	123.74940	0.12375	152.154	12.68	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Call	220.58800	0.22059	269.26740	0.26927	220.588	12.70	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Put	156.88800	0.15689	127.86740	0.12787	156.888	12.70	0.00	0	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Call	195.55360	0.19555	241.12820	0.24113	195.554	12.77	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Put	181.85360	0.18185	149.72820	0.14973	181.854	12.77	0.00	0	21,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Call	175.02990	0.17503	215.09380	0.21509	175.030	13.01	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Put	211.32990	0.21133	173.69380	0.17369	211.330	13.01	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Call	156.52050	0.15652	191.14070	0.19114	156.520	13.25	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Put	242.82050	0.24282	199.74070	0.19974	242.820	13.25	0.00	0	4,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Call	136.76530	0.13677	167.83090	0.16783	136.765	13.54	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Put	283.06530	0.28307	236.43090	0.23643	283.065	13.54	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Call	124.96600	0.12497	153.80810	0.15381	124.966	13.73	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Put	311.26600	0.31127	262.40810	0.26241	311.266	13.73	0.00	0	5,902.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Call	99.71820	0.09972	123.53680	0.12354	99.718	14.21	0.00	0	250.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Put	386.01820	0.38602	332.13680	0.33214	386.018	14.21	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Call	91.13170	0.09113	113.15440	0.11315	91.132	14.40	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Put	417.43170	0.41743	361.75440	0.36175	417.432	14.40	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Call	89.10640	0.08911	110.69920	0.11070	89.106	14.44	0.00	0	6,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Put	425.40640	0.42541	369.29920	0.36930	425.406	14.44	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Call	79.66140	0.07966	99.21290	0.09921	79.661	14.68	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Put	465.96140	0.46596	407.81290	0.40781	465.961	14.68	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Call	77.90260	0.07790	97.06640	0.09707	77.903	14.73	0.00	0	21,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Put	474.20260	0.47420	415.66640	0.41567	474.203	14.73	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Call	71.26290	0.07126	88.95000	0.08895	71.263	14.92	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Put	507.56290	0.50756	447.55000	0.44755	507.563	14.92	0.00	0	5,300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Call	68.17210	0.06817	85.16020	0.08516	68.172	15.02	0.00	0	750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Put	524.47210	0.52447	463.76020	0.46376	524.472	15.02	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Call	63.80240	0.06380	79.79030	0.07979	63.802	15.16	0.00	0	10,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Put	550.10240	0.55010	488.39030	0.48839	550.102	15.16	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Call	56.32660	0.05633	70.09790	0.07010	56.327	15.49	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Put	602.62660	0.60263	538.69790	0.53870	602.627	15.49	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Call	51.90130	0.05190	64.34270	0.06434	51.901	15.70	0.00	0	20,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Put	638.20130	0.63820	572.94270	0.57294	638.201	15.70	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Call	44.20710	0.04421	54.80330	0.05480	44.207	16.14	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Put	710.50710	0.71051	643.40330	0.64340	710.507	16.14	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Call	41.67400	0.04167	51.65480	0.05165	41.674	16.30	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Put	737.97400	0.73797	670.25480	0.67025	737.974	16.30	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Call	38.55900	0.03856	47.78010	0.04778	38.559	16.52	0.00	0	6.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Put	774.85900	0.77486	706.38010	0.70638	774.859	16.52	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Call	37.82380	0.03782	46.86590	0.04687	37.824	16.57	0.00	0	18,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Put	784.12380	0.78412	715.46590	0.71547	784.124	16.57	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Call	35.04790	0.03505	43.40820	0.04341	35.048	16.79	0.00	0	25,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Put	821.34790	0.82135	752.00820	0.75201	821.348	16.79	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.65	Call	31.91640	0.03192	39.50320	0.03950	31.916	17.06	0.00	0	19,700.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.65	Put	868.21640	0.86822	798.10320	0.79810	868.216	17.06	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Call	29.11910	0.02912	36.01240	0.03601	29.119	17.33	0.00	0	550.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Put	915.41910	0.91542	844.61240	0.84461	915.419	17.33	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.80	Call	24.37680	0.02438	30.09110	0.03009	24.377	17.87	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	1,010.67680		1.01068		938.69110	0.93869	1,010.677	17.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	22.60530		0.02261		28.06190	0.02806	22.605	18.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	1,048.90530		1.04891		976.66190	0.97666	1,048.905	18.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	19.49790		0.01950		24.41630	0.02442	19.498	18.44	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	1,125.79790		1.12580		1,053.01630	1.05302	1,125.798	18.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	16.88640		0.01689		21.13910	0.02114	16.886	18.82	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,203.18640		1.20319		1,129.73910	1.12974	1,203.186	18.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	13.03960		0.01304		16.30460	0.01630	13.040	19.53	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	1,349.33960		1.34934		1,274.90460	1.27490	1,349.340	19.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	12.00200		0.01200		14.99920	0.01500	12.002	19.77	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,398.30200		1.39830		1,323.59920	1.32360	1,398.302	19.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	9.45020		0.00945		11.78690	0.01179	9.450	20.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,545.75020		1.54575		1,470.38690	1.47039	1,545.750	20.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	7.54900		0.00755		9.39310	0.00939	7.549	21.19	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,693.84900		1.69385		1,617.99310	1.61799	1,693.849	21.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	5.71860		0.00572		7.08900	0.00709	5.719	22.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,892.01860		1.89202		1,815.68900	1.81569	1,892.019	22.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	4.80610		0.00481		5.22650	0.00523	4.806	24.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	2,191.10610		2.19111		2,113.82650	2.11383	2,191.106	24.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	4.34780		0.00435		4.61150	0.00461	4.348	26.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,540.64780		2.54065		2,463.21150	2.46321	2,540.648	26.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	4.22700		0.00423		4.44100	0.00444	4.227	27.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,690.52700		2.69053		2,613.04100	2.61304	2,690.527	27.84	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			9.82830		9.82830		9.90610	9.90610		12.70	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	365.87000		0.36587		425.11530	0.42512	365.870	12.31	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	87.57000		0.08757		69.01530	0.06902	87.570	12.31	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	339.11240		0.33911		396.29470	0.39629	339.112	12.37	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	100.81240		0.10081		80.19470	0.08019	100.812	12.37	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	332.61890		0.33262		389.27200	0.38927	332.619	12.39	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	104.31890		0.10432		83.17200	0.08317	104.319	12.39	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	326.20260		0.32620		382.32310	0.38232	326.203	12.41	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	107.90260		0.10790		86.22310	0.08622	107.903	12.41	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	31.31650		0.03132		37.65200	0.03765	31.317	17.71	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	1,043.01650		1.04302		971.55200	0.97155	1,043.016	17.71	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			9.88250		9.88250		9.96050	9.96050		13.33	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	1,585.17960		1.58518		1,662.57710	1.66258	1,585.180	14.76	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	2.67960		0.00268		2.07710	0.00208	2.680	14.76	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	190.08990		0.19009		212.71760	0.21272	190.090	14.21	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	427.58990		0.42759		372.21760	0.37222	427.590	14.21	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	108.95790		0.10896		120.06600	0.12007	108.958	15.80	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	736.45790		0.73646		669.56600	0.66957	736.458	15.80	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	107.50990		0.10751		118.42370	0.11842	107.510	15.84	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	745.00990		0.74501		677.92370	0.67792	745.010	15.84	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	106.08360		0.10608		116.80790	0.11681	106.084	15.88	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	753.58360		0.75358		686.30790	0.68631	753.584	15.88	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			9.92390		9.92390		10.00210	10.00210		13.72	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	1,629.97070		1.62997		1,707.40210	1.70740	1,629.971	14.86	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	6.07070		0.00607		5.30210	0.00530	6.071	14.86	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	293.09050		0.29309		325.43680	0.32544	293.090	14.07	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	369.19050		0.36919		323.33680	0.32334	369.191	14.07	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	148.09150		0.14809		162.86190	0.16286	148.091	16.13	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	794.19150		0.79419		730.76190	0.73076	794.191	16.13	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	146.44240		0.14644		161.00500	0.16101	146.442	16.17	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	802.54240		0.80254		738.90500	0.73891	802.542	16.17	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	144.81750		0.14482		159.17310	0.15917	144.818	16.21	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	810.91750		0.81092		747.07310	0.74707	810.918	16.21	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			9.92530		9.92530		10.00350	10.00350		13.73	0.00	0	20,140.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/02/2014	Any day expiry	10.63	Call	140.06070	0.14006		153.80690	0.15381	140.061	16.35	0.00	0	0.00
\$ / R	On	27/02/2014	Any day expiry	10.63	Put	844.76070	0.84476		780.30690	0.78031	844.761	16.35	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry			9.92670	9.92670		10.00500	10.00500		13.75	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.09	Call	883.13430	0.88313		953.59030	0.95359	883.134	12.99	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.09	Put	46.43430	0.04643		38.59030	0.03859	46.434	12.99	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.10	Call	874.38710	0.87439		944.67860	0.94468	874.387	12.98	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.10	Put	47.68710	0.04769		39.67860	0.03968	47.687	12.98	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.11	Call	865.66760	0.86567		935.79330	0.93579	865.668	12.97	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.11	Put	48.96760	0.04897		40.79330	0.04079	48.968	12.97	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future			9.95100	9.95100		10.02940	10.02940		14.00	65,228,805.00	6,555	69,150.00
\$ / R	On	17/03/2014	Foreign Exchange Future	7.70	Call	2,253.41380	2.25341	2,331.41080	2.33141	2,253.414		16.79	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	7.70	Put	2.41380	0.00241	2.01080	0.00201	2.414		16.79	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	8.20	Call	1,758.65970	1.75866	1,835.86440	1.83586	1,758.660		15.38	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	8.20	Put	7.65970	0.00766	6.46440	0.00646	7.660		15.38	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	8.70	Call	1,273.50360	1.27350	1,348.82810	1.34883	1,273.504		13.91	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	8.70	Put	22.50360	0.02250	19.42810	0.01943	22.504		13.91	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.25	Call	781.22800	0.78123	848.23930	0.84824	781.228		12.96	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.25	Put	80.22800	0.08023	68.83930	0.06884	80.228		12.96	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.59	Call	536.06110	0.53606	589.66060	0.58966	536.061		13.15	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.59	Put	175.06110	0.17506	150.26060	0.15026	175.061		13.15	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.60	Call	530.04770	0.53005	583.23820	0.58324	530.048		13.17	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.60	Put	179.04770	0.17905	153.83820	0.15384	179.048		13.17	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.61	Call	524.08690	0.52409	576.86740	0.57687	524.087		13.20	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.61	Put	183.08690	0.18309	157.46740	0.15747	183.087		13.20	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.70	Call	472.79330	0.47279	521.84180	0.52184	472.793		13.41	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.70	Put	221.79330	0.22179	192.44180	0.19244	221.793		13.41	0.00	0	6.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.75	Call	446.11030	0.44611	493.07230	0.49307	446.110		13.53	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.75	Put	245.11030	0.24511	213.67230	0.21367	245.110		13.53	0.00	0	250.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.80	Call	420.69710	0.42070	465.57370	0.46557	420.697		13.64	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.80	Put	269.69710	0.26970	236.17370	0.23617	269.697		13.64	0.00	0	7,500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.90	Call	373.57260	0.37357	414.33070	0.41433	373.573		13.88	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.90	Put	322.57260	0.32257	284.93070	0.28493	322.573		13.88	0.00	0	7,500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.00	Call	332.51530	0.33252	367.93490	0.36793	332.515		14.17	0.00	0	600.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.00	Put	381.51530	0.38152	338.53490	0.33853	381.515		14.17	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.15	Call	281.06890	0.28107	310.92800	0.31093	281.069		14.68	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.15	Put	480.06890	0.48007	431.52800	0.43153	480.069		14.68	0.00	0	100.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.25	Call	251.60960	0.25161	278.10870	0.27811	251.610		15.02	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.25	Put	550.60960	0.55061	498.70870	0.49871	550.610		15.02	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.30	Call	238.18160	0.23818	263.10990	0.26311	238.182		15.19	0.00	0	40,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.30	Put	587.18160	0.58718	533.70990	0.53371	587.182		15.19	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.35	Call	225.56120	0.22556	248.98820	0.24899	225.561		15.36	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.35	Put	624.56120	0.62456	569.58820	0.56959	624.561		15.36	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.40	Call	213.70050	0.21370	235.69760	0.23570	213.700		15.53	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.40	Put	662.70050	0.66270	606.29760	0.60630	662.701		15.53	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.45	Call	202.55330	0.20255	223.19290	0.22319	202.553		15.71	0.00	0	7,500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.45	Put	701.55330	0.70155	643.79290	0.64379	701.553		15.71	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.50	Call	192.24970	0.19225	211.43070	0.21143	192.250		15.88	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.50	Put	741.24970	0.74125	682.03070	0.68203	741.250		15.88	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.60	Call	173.48420	0.17348	190.36470	0.19036	173.484		16.24	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.60	Put	822.48420	0.82248	760.96470	0.76096	822.484		16.24	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.61	Call	171.73420	0.17173	188.39840	0.18840	171.734		16.28	0.00	0	7,500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.61	Put	830.73420	0.83073	768.99840	0.76900	830.734		16.28	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.65	Call	164.94720	0.16495	180.77250	0.18077	164.947		16.42	0.00	0	6.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.65	Put	863.94720	0.86395	801.37250	0.80137	863.947		16.42	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.85	Call	135.65500	0.13566	147.81970	0.14782	135.655		17.13	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.85	Put	1,034.65500	1.03466	968.41970	0.96842	1,034.655		17.13	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.00	Call	117.87890	0.11788	127.91170	0.12791	117.879		17.66	0.00	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,166.87890		1.16688		1,098.51170	1.09851	1,166.879	17.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	107.59240		0.10759		116.39730	0.11640	107.592	18.01	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,256.59240		1.25659		1,186.99730	1.18700	1,256.592	18.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	102.89270		0.10289		111.14010	0.11114	102.893	18.18	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,301.89270		1.30189		1,231.74010	1.23174	1,301.893	18.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	94.29110		0.09429		101.51940	0.10152	94.291	18.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,393.29110		1.39329		1,322.11940	1.32212	1,393.291	18.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	76.70080		0.07670		81.87460	0.08187	76.701	19.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,625.70080		1.62570		1,552.47460	1.55247	1,625.701	19.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	63.44200		0.06344		67.11280	0.06711	63.442	20.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,862.44200		1.86244		1,787.71280	1.78771	1,862.442	20.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	54.68600		0.05469		55.89910	0.05590	54.686	21.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	2,103.68600		2.10369		2,026.49910	2.02650	2,103.686	21.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	52.91950		0.05292		53.62000	0.05362	52.919	22.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,351.91950		2.35192		2,274.22000	2.27422	2,351.920	22.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	51.92400		0.05192		52.20500	0.05221	51.924	24.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,600.92400		2.60092		2,522.80500	2.52280	2,600.924	24.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	51.62360		0.05162		51.68510	0.05169	51.624	25.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,750.62360		2.75062		2,672.28510	2.67229	2,750.624	25.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	51.56680		0.05157		51.55910	0.05156	51.567	25.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,800.56680		2.80057		2,722.15910	2.72216	2,800.567	25.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	51.51180		0.05151		51.30910	0.05131	51.512	26.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,950.51180		2.95051		2,871.90910	2.87191	2,950.512	26.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	49.02730		0.04903		51.23350	0.05123	49.027	27.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	3,098.02730		3.09803		3,021.83350	3.02183	3,098.027	27.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	13.08280		0.01308		13.51450	0.01351	13.083	27.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	4,312.08280		4.31208		4,234.11450	4.23411	4,312.083	27.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	9.91920		0.00992		10.21660	0.01022	9.919	27.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,558.91920		4.55892		4,480.81660	4.48082	4,558.919	27.02	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			9.95380		9.95380		10.03220	10.03220		14.02	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	919.61330		0.91961		989.77660	0.98978	919.613	13.11	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	55.81330		0.05581		47.57660	0.04758	55.813	13.11	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	911.01070		0.91101		980.99520	0.98100	911.011	13.10	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	57.21070		0.05721		48.79520	0.04880	57.211	13.10	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	902.43610		0.90244		972.23920	0.97224	902.436	13.09	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	58.63610		0.05864		50.03920	0.05004	58.636	13.09	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			9.96380		9.96380		10.04230	10.04230		14.21	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	1,675.11240		1.67511		1,751.84810	1.75185	1,675.112	15.16	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	11.31240		0.01131		9.54810	0.00955	11.312	15.16	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	315.06870		0.31507		347.81050	0.34781	315.069	14.55	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	451.26870		0.45127		405.51050	0.40551	451.269	14.55	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.05150		10.05150		10.13070	10.13070		14.60	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	496.86680		0.49687		539.95830	0.53996	496.867	14.31	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	385.36680		0.38537		349.25830	0.34926	385.367	14.31	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	492.48490		0.49248		535.24880	0.53525	492.485	14.34	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	390.98490		0.39098		354.54880	0.35455	390.985	14.34	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	488.14150		0.48814		530.58170	0.53058	488.142	14.37	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	396.64150		0.39664		359.88170	0.35988	396.642	14.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.07750		10.07750		10.15700	10.15700		14.83	8,213,162.50	815	17,990.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,091.91410		2.09191		2,169.92770	2.16993	2,091.914	15.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	14.41410		0.01441		12.92770	0.01293	14.414	15.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,659.23390		1.65923		1,735.78980	1.73579	1,659.234	14.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	31.73390		0.03173		28.78980	0.02879	31.734	14.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,481.37490		1.48137		1,556.87520	1.55688	1,481.375	14.27	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	43.87490		0.04387		39.87520	0.03988	43.875	14.27	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,380.18610		1.38019		1,454.92850	1.45493	1,380.186	14.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	52.68610		0.05269		47.92850	0.04793	52.686	14.04	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,352.84990	1.35285	1,427.36350	1.42736	1,352.850	13.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	55.34990	0.05535	50.36350	0.05036	55.350	13.98	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,156.37050	1.15637	1,228.89080	1.22889	1,156.371	13.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	78.87050	0.07887	71.89080	0.07189	78.871	13.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	990.27710	0.99028	1,057.54260	1.05754	990.277	13.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	112.77710	0.11278	100.54260	0.10054	112.777	13.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	711.65850	0.71166	769.41480	0.76941	711.659	13.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	224.15850	0.22416	202.41480	0.20241	224.158	13.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	705.21690	0.70522	762.70090	0.76270	705.217	13.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	227.71690	0.22772	205.70090	0.20570	227.717	13.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	699.44760	0.69945	756.01950	0.75602	699.448	13.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	231.94760	0.23195	209.01950	0.20902	231.948	13.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	623.19290	0.62319	672.74220	0.67274	623.193	13.91	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	295.69290	0.29569	265.74220	0.26574	295.693	13.91	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	597.92810	0.59793	645.82810	0.64583	597.928	14.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	320.42810	0.32043	288.82810	0.28883	320.428	14.04	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	519.38090	0.51938	561.77720	0.56178	519.381	14.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	411.88090	0.41188	374.77720	0.37478	411.881	14.49	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	502.47790	0.50248	543.61470	0.54361	502.478	14.59	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	434.97790	0.43498	396.61470	0.39661	434.978	14.59	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	455.35880	0.45536	492.61250	0.49261	455.359	14.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	507.85880	0.50786	465.61250	0.46561	507.859	14.92	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	272.21290	0.27221	292.99410	0.29299	272.213	16.84	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	994.71290	0.99471	935.99410	0.93599	994.713	16.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	159.72300	0.15972	170.17490	0.17017	159.723	19.10	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,682.22300	1.68222	1,613.17490	1.61317	1,682.223	19.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	134.00660	0.13401	142.01570	0.14202	134.007	19.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,956.50660	1.95651	1,885.01570	1.88502	1,956.507	19.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	126.79930	0.12680	134.12590	0.13413	126.799	20.20	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	2,049.29930	2.04930	1,977.12590	1.97713	2,049.299	20.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	118.39040	0.11839	120.19690	0.12020	118.390	20.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,240.89040	2.24089	2,163.19690	2.16320	2,240.890	20.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	117.74590	0.11775	119.40560	0.11941	117.746	21.19	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	2,280.24590	2.28025	2,202.40560	2.20241	2,280.246	21.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	114.42510	0.11443	115.31410	0.11531	114.425	22.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,536.92510	2.53693	2,458.31410	2.45831	2,536.925	22.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	111.71630	0.11172	111.64060	0.11164	111.716	24.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,934.21630	2.93422	2,854.64060	2.85464	2,934.216	24.56	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.08470	10.08470	10.16430	10.16430		14.84	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,361.09210	1.36109	1,435.76100	1.43576	1,361.092	13.96	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	56.39210	0.05639	51.46100	0.05146	56.392	13.96	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	464.38970	0.46439	501.78440	0.50178	464.390	14.93	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	509.68970	0.50969	467.48440	0.46748	509.690	14.93	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	122.13240	0.12213	124.01900	0.12402	122.132	21.15	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	2,277.43240	2.27743	2,199.71900	2.19972	2,277.432	21.15	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.18120	10.18120	10.26150	10.26150		15.32	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	642.78400	0.64278	686.60290	0.68660	642.784	14.77	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	451.58400	0.45158	415.10290	0.41510	451.584	14.77	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	638.45490	0.63845	681.99830	0.68200	638.455	14.79	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	457.25490	0.45725	420.49830	0.42050	457.255	14.79	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	634.15810	0.63416	677.42320	0.67742	634.158	14.82	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	462.95810	0.46296	425.92320	0.42592	462.958	14.82	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	512.31740	0.51232	547.36540	0.54737	512.317	15.65	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	661.11740	0.66112	615.86540	0.61587	661.117	15.65	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	191.20080	0.19120	201.64410	0.20164	191.201	20.01	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	2,080.00080	2.08000	2,010.14410	2.01014	2,080.001	20.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.21800	10.21800	10.29840	10.29840		15.37	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,341.27020	2.34127	2,419.88730	2.41989	2,341.270	15.77	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	23.27020	0.02327	21.48730	0.02149	23.270	15.77	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	1,865.73190	1.86573	1,941.66810	1.94167	1,865.732	14.78	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	47.73190	0.04773	43.26810	0.04327	47.732	14.78	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,416.96510	1.41697	1,489.42940	1.48943	1,416.965	14.07	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	98.96510	0.09897	91.02940	0.09103	98.965	14.07	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	1,331.43230	1.33143	1,402.99030	1.40299	1,331.432	13.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	113.43230	0.11343	104.59030	0.10459	113.432	13.93	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,092.23170	1.09223	1,157.06100	1.15706	1,092.232	13.74	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	174.23170	0.17423	158.66100	0.15866	174.232	13.74	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	890.16860	0.89017	948.97890	0.94898	890.169	14.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	272.16860	0.27217	250.57890	0.25058	272.169	14.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	728.55890	0.72856	774.40480	0.77440	728.559	14.61	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	410.55890	0.41056	376.00480	0.37600	410.559	14.61	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	683.33250	0.68333	726.62290	0.72662	683.333	14.86	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	465.33250	0.46533	428.22290	0.42822	465.333	14.86	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	568.90100	0.56890	605.65190	0.60565	568.901	15.60	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	640.90100	0.64090	597.25190	0.59725	640.901	15.60	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	565.34360	0.56534	601.91540	0.60192	565.344	15.62	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	647.34360	0.64734	603.51540	0.60352	647.344	15.62	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	561.81240	0.56181	598.15170	0.59815	561.812	15.64	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	653.81240	0.65381	609.75170	0.60975	653.812	15.64	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	383.62990	0.38363	407.01640	0.40702	383.630	17.23	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,115.62990	1.11563	1,058.61640	1.05862	1,115.630	17.23	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	224.35040	0.22435	235.73980	0.23574	224.350	19.77	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	2,006.35040	2.00635	1,937.33980	1.93734	2,006.350	19.77	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	214.51880	0.21452	225.10910	0.22511	214.519	20.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	2,096.51880	2.09652	2,026.70910	2.02671	2,096.519	20.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	192.80820	0.19281	194.87030	0.19487	192.808	21.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,574.80820	2.57481	2,496.47030	2.49647	2,574.808	21.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	186.22420	0.18622	186.04460	0.18604	186.224	24.38	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	3,118.22420	3.11822	3,037.64460	3.03764	3,118.224	24.38	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.36470	10.36470	10.44450	10.44450		17.33	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,404.11080	2.40411	2,479.97550	2.47998	2,404.111	15.63	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	39.41080	0.03941	35.47550	0.03548	39.411	15.63	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,983.40830	1.98341	2,056.81320	2.05681	1,983.408	14.83	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	68.70830	0.06871	62.31320	0.06231	68.708	14.83	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,937.62230	1.93762	2,011.53660	2.01154	1,937.622	14.74	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	72.92230	0.07292	67.03660	0.06704	72.922	14.74	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,892.06370	1.89206	1,966.54690	1.96655	1,892.064	14.65	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	77.36370	0.07736	72.04690	0.07205	77.364	14.65	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	1,506.27120	1.50627	1,576.58530	1.57659	1,506.271	14.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	141.57120	0.14157	132.08530	0.13209	141.571	14.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,142.54410	1.14254	1,190.01040	1.19001	1,142.544	14.59	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	277.84410	0.27784	245.51040	0.24551	277.844	14.59	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,077.31770	1.07732	1,125.09260	1.12509	1,077.318	14.64	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	312.61770	0.31262	280.59260	0.28059	312.618	14.64	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	850.30070	0.85030	895.84800	0.89585	850.301	15.05	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	485.60070	0.48560	451.34800	0.45135	485.601	15.05	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	655.00600	0.65501	690.62620	0.69063	655.006	16.24	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	790.30600	0.79031	746.12620	0.74613	790.306	16.24	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	509.88270	0.50988	536.04200	0.53604	509.883	17.33	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,145.18270	1.14518	1,091.54200	1.09154	1,145.183	17.33	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	405.15020	0.40515	424.30210	0.42430	405.150	18.42	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	1,540.45020	1.54045	1,479.80210	1.47980	1,540.450	18.42	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	328.03290	0.32803	341.39170	0.34139	328.033	19.48	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,963.33290	1.96333	1,896.89170	1.89689	1,963.333	19.48	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future		9.81370	9.81370		9.89140	9.89140		12.77	147,205.50	15	954.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	38,530.34500	0.38530	44,856.99990	0.44857	38,530.345	12.30	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	6,160.34500	0.06160	4,716.99990	0.04717	6,160.345	12.30	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	37,793.52140	0.37794	44,072.01480	0.44072	37,793.521	12.32	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	6,423.52140	0.06424	4,932.01480	0.04932	6,423.521	12.32	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	37,064.46840	0.37064	43,293.90430	0.43294	37,064.468	12.33	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	6,694.46840	0.06694	5,153.90430	0.05154	6,694.468	12.33	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	7,126.29450	0.07126	8,894.87700	0.08895	7,126.294	14.92	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	50,756.29450	0.50756	44,754.87700	0.44755	50,756.295	14.92	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	5,749.94290	0.05750	7,162.19050	0.07162	5,749.943	15.43	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	59,379.94290	0.59380	53,022.19050	0.53022	59,379.943	15.43	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	105,848.65760	1.05849	98,617.61140	0.98618	105,848.658	18.11	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	2,218.65760	0.02219	2,757.61140	0.02758	2,218.658	18.11	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future		9.95100	9.95100		10.02940	10.02940		14.00	0.00	0	25.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	19,425.85420	0.19426	21,388.99060	0.21389	19,425.854	15.85	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	73,325.85420	0.73326	67,448.99060	0.67449	73,325.854	15.85	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	19,224.96700	0.19225	21,162.17490	0.21162	19,224.967	15.88	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	74,124.96700	0.74125	68,222.17490	0.68222	74,124.967	15.88	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	19,026.58600	0.19027	20,938.14060	0.20938	19,026.586	15.92	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	74,926.58600	0.74927	68,998.14060	0.68998	74,926.586	15.92	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future		10.07750	10.07750		10.15700	10.15700		14.83	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	29,486.83930	0.29487	0.00000	0.00000	29,486.839	16.52	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	90,736.83930	0.90737	53,300.00000	0.53300	90,736.839	16.52	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	91,521.03400	0.91521	54,300.00000	0.54300	91,521.034	16.55	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	29,271.03400	0.29271	0.00000	0.00000	29,271.034	16.55	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	29,057.24390	0.29057	0.00000	0.00000	29,057.244	16.58	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	92,307.24390	0.92307	55,300.00000	0.55300	92,307.244	16.58	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future		15.90720	15.90720		15.98020	15.98020		12.46	16,098,086.40	1,012	30,076.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,045.46950	1.04547	1,117.59450	1.11759	1,045.469	12.69	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	28.26950	0.02827	27.39450	0.02739	28.269	12.69	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,035.92870	1.03593	1,108.05980	1.10806	1,035.929	12.64	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	28.72870	0.02873	27.85980	0.02786	28.729	12.64	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,026.39590	1.02640	1,098.53490	1.09853	1,026.396	12.60	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	29.19590	0.02920	28.33490	0.02833	29.196	12.60	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future		16.11780	16.11780		16.19110	16.19110		13.25	0.00	0	6,302.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	3,282.47120	3.28247	3,356.00690	3.35601	3,282.471	18.08	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	14.67120	0.01467	14.90690	0.01491	14.671	18.08	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	3,133.93680	3.13394	3,207.93460	3.20793	3,133.937	17.55	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	16.13680	0.01614	16.83460	0.01683	16.137	17.55	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	1,900.04970	1.90005	1,977.83100	1.97783	1,900.050	12.63	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	32.24970	0.03225	36.73100	0.03673	32.250	12.63	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,860.89630	1.86090	1,938.88490	1.93888	1,860.896	12.48	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	33.09630	0.03310	37.78490	0.03778	33.096	12.48	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,851.11400	1.85111	1,929.15600	1.92916	1,851.114	12.44	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	33.31400	0.03331	38.05600	0.03806	33.314	12.44	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,841.33270	1.84133	1,919.42850	1.91943	1,841.333	12.40	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	33.53270	0.03353	38.32850	0.03833	33.533	12.40	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	1,655.97460	1.65597	1,735.16220	1.73516	1,655.975	11.65	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	38.17460	0.03817	44.06220	0.04406	38.175	11.65	0.00	0	327.00
£ / R	On 13/06/2014	Foreign Exchange Future		16.31050	16.31050		16.38560	16.38560		13.84	0.00	0	200.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	843.73510	0.84374	893.64610	0.89365	843.735	13.56	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	573.23510	0.57324	548.04610	0.54805	573.235	13.56	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	838.90560	0.83891	888.67060	0.88867	838.906	13.57	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	578.40560	0.57841	553.07060	0.55307	578.406	13.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	583.60520		0.58361		558.11920	0.55812	583.605	13.58	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	834.10520		0.83411		883.71920	0.88372	834.105	13.58	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			16.52550		16.52550		16.60090	16.60090		14.23	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	776.13290		0.77613		814.76180	0.81476	776.133	14.67	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	1,090.63290		1.09063		1,053.86180	1.05386	1,090.633	14.67	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	772.76410		0.77276		811.26450	0.81126	772.764	14.68	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	1,097.26410		1.09726		1,060.36450	1.06036	1,097.264	14.68	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	769.41780		0.76942		807.78360	0.80778	769.418	14.70	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	1,103.91780		1.10392		1,066.88360	1.06688	1,103.918	14.70	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.09999		0.09999		0.10081	0.10081		17.22	0.00	0	14,300.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,009.37690		0.01009		1,090.90900	0.01091	1,009.377	16.38	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	10.67690		0.00011		10.00900	0.00010	10.677	16.38	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	258.57170		0.00259		301.98590	0.00302	258.572	17.22	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	259.87170		0.00260		221.08590	0.00221	259.872	17.22	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	39.49760		0.00039		49.23300	0.00049	39.498	20.09	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	1,040.79760		0.01041		968.33300	0.00968	1,040.798	20.09	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10146		0.10146		0.10229	0.10229		17.87	0.00	0	50.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,211.82460		0.01212		1,285.69620	0.01286	1,211.825	16.81	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	65.92460		0.00066		56.59620	0.00057	65.925	16.81	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	530.47350		0.00530		577.02340	0.00577	530.473	17.87	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	384.57350		0.00385		347.92340	0.00348	384.573	17.87	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	216.74790		0.00217		236.94010	0.00237	216.748	20.25	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	1,070.84790		0.01071		1,007.84010	0.01008	1,070.848	20.25	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.52080		13.52080		13.52930	13.52930		12.19	27,190,328.80	2,011	79,458.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,321.78230		2.32178		2,330.41650	2.33042	2,321.782	18.63	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	0.98230		0.00098		1.11650	0.00112	0.982	18.63	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,079.36190		2.07936		2,088.03860	2.08804	2,079.362	17.56	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	1.56190		0.00156		1.73860	0.00174	1.562	17.56	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,029.52120		2.02952		2,038.20780	2.03821	2,029.521	17.34	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	1.72120		0.00172		1.90780	0.00191	1.721	17.34	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,979.69800		1.97970		1,988.39480	1.98839	1,979.698	17.12	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	1.89800		0.00190		2.09480	0.00209	1.898	17.12	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Call	1,279.20450		1.27920		1,288.08260	1.28808	1,279.204	14.07	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Put	8.40450		0.00840		8.78260	0.00878	8.405	14.07	0.00	0	22,875.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Put	9.49420		0.00949		9.89890	0.00990	9.494	13.88	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Call	1,230.29420		1.23029		1,239.19890	1.23920	1,230.294	13.88	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,036.31930		1.03632		1,045.33400	1.04533	1,036.319	13.13	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	15.51930		0.01552		16.03400	0.01603	15.519	13.13	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	940.67910		0.94068		949.74660	0.94975	940.679	12.75	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	19.87910		0.01988		20.44660	0.02045	19.879	12.75	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Put	25.48770		0.02549		26.09930	0.02610	25.488	12.37	0.00	0	25,925.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Call	846.28770		0.84629		855.39930	0.85540	846.288	12.37	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Call	799.66710		0.79967		808.79500	0.80879	799.667	12.18	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Put	28.86710		0.02887		29.49500	0.02950	28.867	12.18	0.00	0	800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Call	707.83900		0.70784		716.98030	0.71698	707.839	11.80	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Put	37.03900		0.03704		37.68030	0.03768	37.039	11.80	0.00	0	15,000.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Put	52.86380		0.05286		53.59190	0.05359	52.864	11.86	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Call	623.66380		0.62366		632.89190	0.63289	623.664	11.86	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	506.40680		0.50641		515.68380	0.51568	506.407	11.95	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	85.60680		0.08561		86.38380	0.08638	85.607	11.95	0.00	0	6,100.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	435.09580		0.43510		444.32340	0.44432	435.096	12.01	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	114.29580		0.11430		115.02340	0.11502	114.296	12.01	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Put	190.10910		0.19011		190.47040	0.19047	190.109	12.13	0.00	0	3,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Call	310.90910		0.31091		319.77040	0.31977	310.909	12.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	105.92030		0.10592		111.57410	0.11157	105.920	13.68	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	585.12030		0.58512		582.27410	0.58227	585.120	13.68	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Call	80.63930		0.08064		85.44910	0.08545	80.639	14.13	0.00	0	15,250.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Put	709.83930		0.70984		706.14910	0.70615	709.839	14.13	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Put	931.63930		0.93164		926.74550	0.92675	931.639	14.96	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Call	52.43930		0.05244		56.04550	0.05605	52.439	14.96	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	34.90440		0.03490		37.58450	0.03758	34.904	15.83	0.00	0	12,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	1,164.10440		1.16410		1,158.28450	1.15828	1,164.104	15.83	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Call	17.21090		0.01721		18.82640	0.01883	17.211	16.85	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Put	1,546.41090		1.54641		1,539.52640	1.53953	1,546.411	16.85	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,838.66070		1.83866		1,831.21990	1.83122	1,838.661	17.35	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	9.46070		0.00946		10.51990	0.01052	9.461	17.35	0.00	0	7,500.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.71150		13.71150		13.72020	13.72020		13.29	493,614.00	36	25,512.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,289.25310		1.28925		1,297.98660	1.29799	1,289.253	12.94	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	67.75310		0.06775		67.78660	0.06779	67.753	12.94	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,280.48570		1.28049		1,289.21790	1.28922	1,280.486	12.93	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	68.98570		0.06899		69.01790	0.06902	68.986	12.93	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,271.73690		1.27174		1,280.46600	1.28047	1,271.737	12.92	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	70.23690		0.07024		70.26600	0.07027	70.237	12.92	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,151.31240		1.15131		1,160.00130	1.16000	1,151.312	12.81	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	89.81240		0.08981		89.80130	0.08980	89.812	12.81	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.88800		13.88800		13.89680	13.89680		13.94	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	659.67700		0.65968		669.25750	0.66926	659.677	13.79	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	561.67700		0.56168		562.45750	0.56246	561.677	13.79	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	655.25430		0.65525		664.82140	0.66482	655.254	13.81	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	567.25430		0.56725		568.02140	0.56802	567.254	13.81	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	572.85870		0.57286		573.61670	0.57362	572.859	13.82	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	650.85870		0.65086		660.41670	0.66042	650.859	13.82	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.08420		14.08420		14.09300	14.09300		14.51	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	678.11660		0.67812		685.80770	0.68581	678.117	14.89	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	933.91660		0.93392		932.80770	0.93281	933.917	14.89	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	674.74600		0.67475		682.42090	0.68242	674.746	14.90	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	940.54600		0.94055		939.42090	0.93942	940.546	14.90	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	671.39420		0.67139		679.05290	0.67905	671.394	14.92	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	947.19420		0.94719		946.05290	0.94605	947.194	14.92	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.28990		14.28990		14.29620	14.29620		15.01	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,173.64020		1.17364		1,179.29640	1.17930	1,173.640	14.11	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	573.74020		0.57374		573.09640	0.57310	573.740	14.11	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	578.76040		0.57876		578.12000	0.57812	578.760	14.13	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,168.66040		1.16866		1,174.32000	1.17432	1,168.660	14.13	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,163.70240		1.16370		1,169.36550	1.16937	1,163.702	14.14	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	583.80240		0.58380		583.16550	0.58317	583.802	14.14	0.00	0	0.00
2025	On 07/11/2013	Bond Future			109.80969		109.80969		109.78244	109.78244		0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	1,180.31000		1.18031		1,207.56000	1.20756	1,180.310	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	1,190.31000		1.19031		1,217.56000	1.21756	1,190.310	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	1,200.31000		1.20031		1,227.56000	1.22756	1,200.310	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future			106.04095		106.04095		106.01325	106.01325		0.00	0.00	0	18.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	3,949.05000		3.94905		3,976.75000	3.97675	3,949.050	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	3,959.05000		3.95905		3,986.75000	3.98675	3,959.050	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
2038	On 07/11/2013	Bond Future	110.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	3,969.05000		3.96905	3,996.75000	3.99675		3,969.050		0.00	0	0.00
2050	On 07/11/2013	Bond Future			110.30707		110.30707	110.27794	110.27794				0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	317.07000		0.31707	287.94000	0.28794		317.070		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	307.07000		0.30707	277.94000	0.27794		307.070		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	297.07000		0.29707	267.94000	0.26794		297.070		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
AL37	On 07/11/2013	Index Future			417.49900		417.49900	416.23500	416.23500				0.00	0	0.00
AL37	On 06/02/2014	Index Future			422.99000		422.99000	421.71000	421.71000				0.00	0	0.00
AL7T	On 07/11/2013	Index Future			496.97900		496.97900	494.71900	494.71900				0.00	0	1.00
AL7T	On 06/02/2014	Index Future			503.51700		503.51700	501.22700	501.22700				0.00	0	0.00
ALBI	On 07/11/2013	Index Future			445.30700		445.30700	442.77400	442.77400				0.00	0	759.00
ALBI	On 06/02/2014	Index Future			451.16400		451.16400	448.59800	448.59800				0.00	0	112.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.50220		9.50220	9.53350	9.53350			11.89	237,555.00	25	7,087.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,204.27990		1.20428	1,234.66270	1.23466		1,204.280	15.75	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	2.07990		0.00208	1.16270	0.00116		2.080	15.75	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	909.11240		0.90911	940.61910	0.94062		909.112	14.59	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	6.91240		0.00691	7.11910	0.00712		6.912	14.59	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	82.65090		0.08265	73.10940	0.07311		82.651	11.61	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	284.85090		0.28485	306.60940	0.30661		284.851	11.61	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	190.91380		0.19091	208.90170	0.20890		190.914	11.84	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	148.71380		0.14871	135.40170	0.13540		148.714	11.84	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	185.85520		0.18586	203.60450	0.20360		185.855	11.85	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	153.65520		0.15366	140.10450	0.14010		153.655	11.85	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	158.69020		0.15869	144.90250	0.14490		158.690	11.87	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	180.89020		0.18089	198.40250	0.19840		180.890	11.87	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	129.26900		0.12927	143.56190	0.14356		129.269	12.09	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	227.06900		0.22707	210.06190	0.21006		227.069	12.09	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	15.03180		0.01503	15.98660	0.01599		15.032	14.13	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	812.83180		0.81283	782.48660	0.78249		812.832	14.13	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	6.95390		0.00695	6.96300	0.00696		6.954	15.47	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,104.75390		1.10475	1,073.46300	1.07346		1,104.754	15.47	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.57630		9.57630	9.60720	9.60720				478,815.00	50	3,789.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	333.23110		0.33323	350.31390	0.35031		333.231	11.98	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	246.93110		0.24693	233.11390	0.23311		246.931	11.98	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	328.01720		0.32802	344.86500	0.34486		328.017	11.98	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	251.71720		0.25172	237.66500	0.23767		251.717	11.98	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	322.85910		0.32286	339.47140	0.33947		322.859	11.98	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	256.55910		0.25656	242.27140	0.24227		256.559	11.98	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.64330		9.64330	9.67390	9.67390				0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	277.82660		0.27783	289.77850	0.28978		277.827	12.47	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	524.52660		0.52453	505.87850	0.50588		524.527	12.47	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	531.13380		0.53113	512.32520	0.51233		531.134	12.48	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	274.43380		0.27443	286.22520	0.28623		274.434	12.48	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	271.07470		0.27107	282.70640	0.28271		271.075	12.49	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	537.77470		0.53777	518.80640	0.51881		537.775	12.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.71780		9.71780		9.74820	9.74820		12.29	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	539.82340		0.53982	558.07970	0.55808	539.823	12.24	12.24	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	362.02340		0.36202	349.87970	0.34988	362.023	12.24	12.24	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	534.55330		0.53455	552.70690	0.55271	534.553	12.24	12.24	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	366.75330		0.36675	354.50690	0.35451	366.753	12.24	12.24	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	529.31960		0.52932	547.36670	0.54737	529.320	12.24	12.24	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	371.51960		0.37152	359.16670	0.35917	371.520	12.24	12.24	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.53230		9.53230	9.59650	9.59650		11.04	11.04	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	48.01140		0.04801	58.94870	0.05895	48.011	12.59	12.59	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	455.71140		0.45571	402.44870	0.40245	455.711	12.59	12.59	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	46.55580		0.04656	57.14530	0.05715	46.556	12.62	12.62	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	464.25580		0.46426	410.64530	0.41065	464.256	12.62	12.62	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	45.14310		0.04514	55.39370	0.05539	45.143	12.66	12.66	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	472.84310		0.47284	418.89370	0.41889	472.843	12.66	12.66	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.64240		9.64240	9.70700	9.70700		12.33	12.33	0.00	0	179.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	196.23970		0.19624	217.96150	0.21796	196.240	13.10	13.10	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	493.83970		0.49384	450.96150	0.45096	493.840	13.10	13.10	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	193.45590		0.19346	214.86360	0.21486	193.456	13.13	13.13	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	501.05590		0.50106	457.86360	0.45786	501.056	13.13	13.13	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	190.70920		0.19071	211.80810	0.21181	190.709	13.15	13.15	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	508.30920		0.50831	464.80810	0.46481	508.309	13.15	13.15	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			53.98030		53.98030	22.31740	22.31740		0.00	0.00	0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			265.60860		265.60860	311.53270	311.53270		0.00	0.00	0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			172.98130		172.98130	213.53570	213.53570		0.00	0.00	0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			155.10710		155.10710	161.46830	161.46830		0.00	0.00	0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			11.27750		11.27750	15.18190	15.18190		0.00	0.00	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.96520		10.96520	10.97360	10.97360		12.97	12.97	0.00	0	562.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	305.77310		0.30577	313.24530	0.31325	305.773	12.61	12.61	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	130.57310		0.13057	129.64530	0.12965	130.573	12.61	12.61	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	299.84740		0.29985	307.27160	0.30727	299.847	12.62	12.62	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	134.64740		0.13465	133.67160	0.13367	134.647	12.62	12.62	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	293.99960		0.29400	301.37480	0.30137	294.000	12.64	12.64	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	138.79960		0.13880	137.77480	0.13777	138.800	12.64	12.64	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.12850		11.12850	11.13660	11.13660		13.76	13.76	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	326.22240		0.32622	335.60860	0.33561	326.222	14.21	14.21	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	487.72240		0.48772	489.00860	0.48901	487.722	14.21	14.21	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	322.71500		0.32272	332.06700	0.33207	322.715	14.24	14.24	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	494.21500		0.49422	495.46700	0.49547	494.215	14.24	14.24	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	319.24430		0.31924	328.56180	0.32856	319.244	14.26	14.26	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	500.74430		0.50074	501.96180	0.50196	500.744	14.26	14.26	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.61090		1.61090	1.62230	1.62230		12.48	12.48	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	172.69230		0.01727	208.18830	0.02082	172.692	13.53	13.53	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	563.69230		0.05637	485.18830	0.04852	563.692	13.53	13.53	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	148.07410		0.01481	178.94350	0.01789	148.074	13.74	13.74	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	639.07410		0.06391	555.94350	0.05559	639.074	13.74	13.74	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	126.77820		0.01268	153.47500	0.01535	126.778	13.95	13.95	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	717.77820		0.07178	630.47500	0.06305	717.778	13.95	13.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 17/03/2014	Foreign Exchange Future			1.62780		1.62780		1.63940	1.63940		13.01	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	343.37360		0.03434	379.80560	0.03798		343.374	14.44	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	965.37360		0.09654	885.80560	0.08858		965.374	14.44	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	318.06560		0.03181	352.35830	0.03524		318.066	14.60	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	1,040.06560		0.10401	958.35830	0.09584		1,040.066	14.60	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	295.35900		0.02954	326.95500	0.03270		295.359	14.78	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	1,117.35900		0.11174	1,032.95500	0.10330		1,117.359	14.78	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			110.93147		110.93147	110.90219	110.90219				0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	941.47000		0.94147	912.19000	0.91219		941.470		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	931.47000		0.93147	902.19000	0.90219		931.470		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	921.47000		0.92147	892.19000	0.89219		921.470		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			9.23067		85.56345	9.34254	84.68362				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	6,200.79000		6.20079	7,080.62000	7.08062		6,200.790		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	6,112.51000		6.11251	6,992.34000	6.99234		6,112.510		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	6,024.36000		6.02436	6,904.19000	6.90419		6,024.360		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.33750		86.68907	9.45303	85.79762				0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	1,552.90000		1.55290	661.45000	0.66145		1,552.900		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	1,628.43000		1.62843	736.98000	0.73698		1,628.430		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	1,703.85000		1.70385	812.40000	0.81240		1,703.850		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			444.67200		444.67200	442.20800	442.20800				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	13,180.00000		1.31800	37,820.00000	3.78200		13,180.000		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	13,280.00000		1.32800	37,920.00000	3.79200		13,280.000		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	13,380.00000		1.33800	38,020.00000	3.80200		13,380.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			450.52200		450.52200	448.02500	448.02500				0.00	0	269.00
GOVI	On 06/02/2014	GOVI	439.99	Call	105,320.00000		10.53200	80,350.00000	8.03500		105,320.000		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	105,220.00000		10.52200	80,250.00000	8.02500		105,220.000		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	105,120.00000		10.51200	80,150.00000	8.01500		105,120.000		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 31/01/2038		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/11/2013		Index Future	197.29400	197.29400		197.24600	197.24600			0.00	0	1,166.00
IGOV	On 06/02/2014		Index Future	199.91400	199.91400		199.86500	199.86500			0.00	0	190.00
ILBI	On 07/11/2013		Index Future	534.62200	534.62200		533.76700	533.76700			0.00	0	0.00
ILBI	On 06/02/2014		Index Future	541.82700	541.82700		540.96200	540.96200			0.00	0	186.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 20/11/2013		Jibar Tradeable Future	5.15000	94.85000		5.15000	94.85000			0.00	0	100.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.18000	94.82000		5.17000	94.83000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.20000	94.80000		5.19000	94.81000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.25000	94.75000		5.26000	94.74000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.29000	94.71000		5.35000	94.65000			0.00	0	400.00
JIBAR FUTURE	On 16/04/2014		Jibar Tradeable Future	5.35000	94.65000		5.41000	94.59000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.55000	94.45000		5.60000	94.40000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	5.74000	94.26000		5.80000	94.20000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	5.95000	94.05000		6.03000	93.97000			0.00	0	1,000.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.18000	93.82000		6.27000	93.73000			2,342,750.00	100	150.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.43000	93.57000		6.52000	93.48000			0.00	0	2,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.66000	93.34000		6.77000	93.23000			0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.35060	8.35060		8.35680	8.35680		8.83	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	244.48600	0.24449	249.32250	0.24932	244.486	8.71	0.00	0	0.00	
NZ\$ / R	On 13/12/2013	8.14	Put	33.88600	0.03389	32.52250	0.03252	33.886	8.71	0.00	0	0.00	
NZ\$ / R	On 13/12/2013	8.15	Call	236.83270	0.23683	241.53160	0.24153	236.833	8.71	0.00	0	0.00	
NZ\$ / R	On 13/12/2013	8.15	Put	36.23270	0.03623	34.73160	0.03473	36.233	8.71	0.00	0	0.00	
NZ\$ / R	On 13/12/2013	8.16	Call	229.29810	0.22930	233.85290	0.23385	229.298	8.72	0.00	0	0.00	
NZ\$ / R	On 13/12/2013	8.16	Put	38.69810	0.03870	37.05290	0.03705	38.698	8.72	0.00	0	0.00	
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.41550	8.41550		8.42160	8.42160		10.56	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Call	382.35240	0.38235	387.97700	0.38798	382.352	10.41	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	8.14	Put	106.85240	0.10685	106.37700	0.10638	106.852	10.41	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	8.15	Call	375.67230	0.37567	381.21510	0.38122	375.672	10.42	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	8.15	Put	110.17230	0.11017	109.61510	0.10962	110.172	10.42	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	8.16	Call	369.06120	0.36906	374.52240	0.37452	369.061	10.42	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	8.16	Put	113.56120	0.11356	112.92240	0.11292	113.561	10.42	0.00	0	0.00	
R / ¥EN	On 13/12/2013		Foreign Exchange Future	10.07460	10.07460	0.09923	9.99390	9.99390		16.91	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Call	5,053.99670	0.50540	4,473.37290	0.44734	5,053.997	18.20	0.00	0	0.00	
R / ¥EN	On 13/12/2013	9.69	Put	1,207.99670	0.12080	1,434.37290	0.14344	1,207.997	18.20	0.00	0	0.00	
R / ¥EN	On 13/12/2013	9.70	Call	4,979.97470	0.49800	4,403.07960	0.44031	4,979.975	18.17	0.00	0	0.00	
R / ¥EN	On 13/12/2013	9.70	Put	1,233.97470	0.12340	1,464.07960	0.14641	1,233.975	18.17	0.00	0	0.00	
R / ¥EN	On 13/12/2013	9.71	Call	4,906.39550	0.49064	4,333.28070	0.43333	4,906.395	18.14	0.00	0	0.00	
R / ¥EN	On 13/12/2013	9.71	Put	1,260.39550	0.12604	1,494.28070	0.14943	1,260.396	18.14	0.00	0	0.00	
R023	On 07/11/2013		Bond Future	7.32553	104.37240		7.40200	103.85558			0.00	0	12,954.00
R023	On 07/11/2013	6.49	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00	
R023	On 07/11/2013	6.49	Put	5,869.73000	5.86973	6,386.55000	6.38655	5,869.730	0.000	0.00	0	0.00	
R023	On 07/11/2013	6.50	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00	
R023	On 07/11/2013	6.50	Put	5,797.00000	5.79700	6,313.82000	6.31382	5,797.000	0.000	0.00	0	0.00	
R023	On 07/11/2013	6.51	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R023	On 07/11/2013	Bond Future	6.51	Put	5,724.32000		5.72432		6,241.14000	6.24114	5,724.320		0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.40581		105.74543		7.48538	105.22178			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	2,816.22000		2.81622		2,292.57000	2.29257	2,816.220		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	2,879.90000		2.87990		2,356.25000	2.35625	2,879.900		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	2,943.54000		2.94354		2,419.89000	2.41989	2,943.540		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.71952		115.54834		5.80802	115.38238		2.61	0.00	0	27,649.00
R157	On 07/11/2013	Bond Future	5.59	Call	145.95000		0.14595		102.06000	0.10206	145.950		2.58	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	389.43000		0.38943		511.50000	0.51150	389.430		2.58	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	152.68000		0.15268		107.15000	0.10715	152.680		2.58	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	377.34000		0.37734		497.77000	0.49777	377.340		2.58	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	159.62000		0.15962		112.43000	0.11243	159.620		2.58	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	365.46000		0.36546		484.23000	0.48423	365.460		2.58	0	0.00
R157	On 06/02/2014	Bond Future			5.79977		117.06832		5.90397	116.90022		2.41	0.00	0	606.00
R157	On 06/02/2014	Bond Future	5.64	Call	482.32000		0.48232		415.62000	0.41562	482.320		2.38	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	740.75000		0.74075		842.15000	0.84215	740.750		2.38	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	489.56000		0.48956		422.16000	0.42216	489.560		2.38	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	731.79000		0.73179		832.49000	0.83249	731.790		2.38	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	496.87000		0.49687		428.77000	0.42877	496.870		2.38	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	722.91000		0.72291		822.91000	0.82291	722.910		2.38	0	0.00
R157	On 08/05/2014	Bond Future			5.87243		111.83392		5.99780	111.66361		2.22	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	338.20000		0.33820		290.96000	0.29096	338.200		2.15	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,271.84000		1.27184		1,394.91000	1.39491	1,271.840		2.15	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,262.19000		1.26219		1,384.82000	1.38482	1,262.190		2.15	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	342.31000		0.34231		294.63000	0.29463	342.310		2.15	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	346.45000		0.34645		298.33000	0.29833	346.450		2.15	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,252.57000		1.25257		1,374.76000	1.37476	1,252.570		2.15	0	0.00
R157	On 07/08/2014	Bond Future			5.91044		113.40398		6.06655	113.23147		2.00	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	1,356.84000		1.35684		1,244.45000	1.24445	1,356.840		2.05	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	444.80000		0.44480		504.92000	0.50492	444.800		2.05	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	1,364.50000		1.36450		1,251.79000	1.25179	1,364.500		2.05	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	441.54000		0.44154		501.34000	0.50134	441.540		2.05	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	1,372.18000		1.37218		1,259.15000	1.25915	1,372.180		2.05	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	438.30000		0.43830		497.78000	0.49778	438.300		2.05	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			7.70549		126.91802		7.80204	126.01294		13.62	0.00	0	57,222.00
R186	On 07/11/2013	Bond Future	6.50	Call	0.51000		0.00051		0.29000	0.00029	0.510		13.30	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	12,127.98000		12.12798		13,032.84000	13.03284	12,127.980		13.30	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	5.58000		0.00558		3.28000	0.00328	5.580		13.30	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	9,486.64000		9.48664		10,389.42000	10.38942	9,486.640		13.30	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	3,190.96000		3.19096		2,557.73000	2.55773	3,190.960		13.62	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	459.04000		0.45904		730.89000	0.73089	459.040		13.62	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	4,237.94000		4.23794		3,505.80000	3.50580	4,237.940		13.69	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	237.09000		0.23709		410.03000	0.41003	237.090		13.69	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	225.48000		0.22548		392.37000	0.39237	225.480		13.69	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	4,316.25000		4.31625		3,578.06000	3.57806	4,316.250		13.69	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	4,394.93000		4.39493		3,650.83000	3.65083	4,394.930		13.70	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	214.34000		0.21434		375.32000	0.37532	214.340		13.70	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.25	Call	5,118.04000		5.11804		4,326.97000	4.32697	5,118.040	13.74	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	133.31000		0.13331		247.32000	0.24732	133.310	13.74	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	29.99000		0.02999		66.26000	0.06626	29.990	13.87	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.50	Call	7,208.64000		7.20864		6,339.83000	6.33983	7,208.640	13.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	9,320.64000		9.32064		8,424.32000	8.42432	9,320.640	13.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	5.19000		0.00519		13.95000	0.01395	5.190	13.99	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	11,397.53000		11.39753		10,494.08000	10.49408	11,397.530	14.12	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	0.71000		0.00071		2.34000	0.00234	0.710	14.12	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			7.78421		123.29812		7.88417	122.38111		14.25	0.00	0	225.00
R186	On 06/02/2014	Bond Future	7.74	Call	3,580.21000		3.58021		3,158.55000	3.15855	3,580.210	14.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	3,988.86000		3.98886		4,484.21000	4.48421	3,988.860	14.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	3,624.49000		3.62449		3,199.27000	3.19927	3,624.490	14.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	3,940.54000		3.94054		4,432.33000	4.43233	3,940.540	14.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	3,669.08000		3.66908		3,240.31000	3.24031	3,669.080	14.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	3,892.62000		3.89262		4,380.86000	4.38086	3,892.620	14.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	9,419.76000		9.41976		8,686.43000	8.68643	9,419.760	14.63	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	948.57000		0.94857		1,132.25000	1.13225	948.570	14.63	0.00	0	250.00
R186	On 08/05/2014	Bond Future			7.86350		124.95629		7.96705	124.02695		14.13	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,390.79000		2.39079		2,127.18000	2.12718	2,390.790	13.89	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	9,658.01000		9.65801		10,323.74000	10.32374	9,658.010	13.89	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,418.56000		2.41856		2,152.63000	2.15263	2,418.560	13.89	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	9,588.04000		9.58804		10,251.45000	10.25145	9,588.040	13.89	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	9,518.39000		9.51839		10,179.48000	10.17948	9,518.390	13.89	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,446.54000		2.44654		2,178.29000	2.17829	2,446.540	13.89	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	3,704.99000		3.70499		3,341.04000	3.34104	3,704.990	14.00	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	7,047.39000		7.04739		7,612.78000	7.61278	7,047.390	14.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	8,410.99000		8.41099		7,798.08000	7.79808	8,410.990	14.39	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	2,852.38000		2.85238		3,168.81000	3.16881	2,852.380	14.39	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future			7.93742		121.41817		8.04466	120.47605		14.02	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	7,624.55000		7.62455		7,075.93000	7.07593	7,624.550	14.04	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	4,565.31000		4.56531		4,958.81000	4.95881	4,565.310	14.04	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	7,674.12000		7.67412		7,123.40000	7.12340	7,674.120	14.04	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	4,529.70000		4.52970		4,921.10000	4.92110	4,529.700	14.04	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	7,723.83000		7.72383		7,171.01000	7.17101	7,723.830	14.05	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	4,494.31000		4.49431		4,883.61000	4.88361	4,494.310	14.05	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	10,987.02000		10.98702		10,317.09000	10.31709	10,987.020	14.35	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	2,725.86000		2.72586		2,998.05000	2.99805	2,725.860	14.35	0.00	0	840.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/11/2013	Bond Future			279.49473		279.49473		279.42665	279.42665			0.00	0	2,049.00
R197	On 07/11/2013	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	495.27000		0.49527		563.35000	0.56335	495.270		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	505.27000		0.50527		573.35000	0.57335	505.270		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	515.27000		0.51527		583.35000	0.58335	515.270		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			4.86664		107.56852		4.92336	107.50622		1.49	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	95.30000		0.09530		76.25000	0.07625	95.300	1.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 07/11/2013	Bond Future	4.79	Put	179.56000		0.17956		222.81000	0.22281	179.560	1.48	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	99.76000		0.09976		80.00000	0.08000	99.760	1.48	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	173.02000		0.17302		215.56000	0.21556	173.020	1.48	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	104.37000		0.10437		83.87000	0.08387	104.370	1.48	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	166.63000		0.16663		208.43000	0.20843	166.630	1.48	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.73256		104.57567		4.80642	104.51258		1.27	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	560.18000		0.56018		516.78000	0.51678	560.180	1.31	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	127.95000		0.12795		147.64000	0.14764	127.950	1.31	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	566.50000		0.56650		522.85000	0.52285	566.500	1.31	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	125.78000		0.12578		145.22000	0.14522	125.780	1.31	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	572.84000		0.57284		528.95000	0.52895	572.840	1.31	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	123.63000		0.12363		142.83000	0.14283	123.630	1.31	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.44226		105.98198		4.54735	105.91811		1.04	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	425.02000		0.42502		389.20000	0.38920	425.020	1.05	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	244.23000		0.24423		272.28000	0.27228	244.230	1.05	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	241.73000		0.24173		269.59000	0.26959	241.730	1.05	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	428.58000		0.42858		392.57000	0.39257	428.580	1.05	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	432.46000		0.43246		396.27000	0.39627	432.460	1.05	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	239.55000		0.23955		267.23000	0.26723	239.550	1.05	0.00	0	0.00
R201	On 07/08/2014	Bond Future			3.55632		103.05958		3.73334	102.99496		0.68	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	688.91000		0.68891		636.33000	0.63633	688.910	0.72	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	59.59000		0.05959		71.63000	0.07163	59.590	0.72	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	691.91000		0.69191		639.23000	0.63923	691.910	0.72	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	58.98000		0.05898		70.92000	0.07092	58.980	0.72	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	694.90000		0.69490		642.13000	0.64213	694.900	0.72	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	58.37000		0.05837		70.22000	0.07022	58.370	0.72	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/11/2013	Bond Future			207.59578		207.59578		207.54225	207.54225			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	1,394.22000		1.39422		1,447.75000	1.44775	1,394.220		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	1,404.22000		1.40422		1,457.75000	1.45775	1,404.220		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	1,414.22000		1.41422		1,467.75000	1.46775	1,414.220		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			6.36180		107.65181		6.44401	107.36530		5.15	0.00	0	19,563.00
R203	On 07/11/2013	Bond Future	5.71	Call	9.60000		0.00960		5.93000	0.00593	9.600	5.05	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	2,314.99000		2.31499		2,597.83000	2.59783	2,314.990	5.05	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	73.65000		0.07365		49.05000	0.04905	73.650	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,381.27000		1.38127		1,643.18000	1.64318	1,381.270	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	78.32000		0.07832		52.31000	0.05231	78.320	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,350.51000		1.35051		1,611.01000	1.61101	1,350.510	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	83.26000		0.08326		55.79000	0.05579	83.260	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,320.04000		1.32004		1,579.08000	1.57908	1,320.040	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	105,422.29000		105.42229		105,135.78000	105.13578	105,422.290	5.35	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	5.35	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.45101		109.06792		6.53995	108.77770		4.94	0.00	0	6.00
R203	On 06/02/2014	Bond Future	5.95	Call	507.29000		0.50729		433.02000	0.43302	507.290	4.84	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	2,160.60000		2.16060		2,376.55000	2.37655	2,160.600	4.84	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	712.13000		0.71213		616.04000	0.61604	712.130	4.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 06/02/2014	Bond Future	6.14	Put	1,734.74000		1.73474		1,928.87000	1.92887	1,734.740	4.87	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	724.22000		0.72422		626.92000	0.62692	724.220	4.87	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	1,713.76000		1.71376		1,906.68000	1.90668	1,713.760	4.87	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	736.45000		0.73645		637.93000	0.63793	736.450	4.87	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	1,692.93000		1.69293		1,884.63000	1.88463	1,692.930	4.87	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	1,899.78000		1.89978		1,714.97000	1.71497	1,899.780	4.96	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	637.67000		0.63767		743.08000	0.74308	637.670	4.96	0.00	0	0.00
R203	On 08/05/2014	Bond Future			6.53711		106.37370		6.63367	106.07963		4.84	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	572.07000		0.57207		502.09000	0.50209	572.070	4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	3,038.88000		3.03888		3,262.97000	3.26297	3,038.880	4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	579.93000		0.57993		509.19000	0.50919	579.930	4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	3,015.36000		3.01536		3,238.69000	3.23869	3,015.360	4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	588.14000		0.58814		516.62000	0.51662	588.140	4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	2,992.19000		2.99219		3,214.74000	3.21474	2,992.190	4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	2,015.53000		2.01553		1,846.45000	1.84645	2,015.530	4.86	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,096.48000		1.09648		1,221.47000	1.22147	1,096.480	4.86	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	3,162.44000		3.16244		2,946.81000	2.94681	3,162.440	4.95	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	570.16000		0.57016		648.60000	0.64860	570.160	4.95	0.00	0	0.00
R203	On 07/08/2014	Bond Future			6.61207		107.86659		6.71743	107.56856		4.62	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	2,096.83000		2.09683		1,935.09000	1.93509	2,096.830	4.60	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	1,453.41000		1.45341		1,589.70000	1.58970	1,453.410	4.60	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	2,880.15000		2.88015		2,686.00000	2.68600	2,880.150	4.67	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	980.78000		0.98078		1,084.66000	1.08466	980.780	4.67	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	2,899.10000		2.89910		2,704.28000	2.70428	2,899.100	4.67	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	972.03000		0.97203		1,075.24000	1.07524	972.030	4.67	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	2,918.10000		2.91810		2,722.61000	2.72261	2,918.100	4.67	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	963.35000		0.96335		1,065.89000	1.06589	963.350	4.67	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/11/2013	Bond Future			8.71150		100.28735		8.81807	99.25906			0.00	0	1,650.00
R2037	On 07/11/2013	Bond Future	9.41	Call	6,436.18000		6.43618		5,407.89000	5.40789	6,436.180		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.41	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Call	6,523.32000		6.52332		5,495.03000	5.49503	6,523.320		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Call	6,610.32000		6.61032		5,582.03000	5.58203	6,610.320		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future			8.79642		97.34982		8.90625	96.30803			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	5,248.81000		5.24881		4,207.02000	4.20702	5,248.810		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	5,336.24000		5.33624		4,294.45000	4.29445	5,336.240		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	5,423.53000		5.42353		4,381.74000	4.38174	5,423.530		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			8.88302		98.65906		8.99622	97.60326			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	4,413.36000		4.41336		3,357.56000	3.35756	4,413.360		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	4,500.56000		4.50056		3,444.76000	3.44476	4,500.560		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	4,587.62000		4.58762		3,531.82000	3.53182	4,587.620		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.57509		109.23356		6.64681	108.91587		7.25	0.00	0	31,288.00
R204	On 07/11/2013	Bond Future	6.29	Call	207.71000		0.20771		158.74000	0.15874	207.710		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,482.12000		1.48212		1,750.84000	1.75084	1,482.120		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	6.30	Call	217.82000		0.21782		166.77000	0.16677	217.820	7.17	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,447.21000		1.44721		1,713.85000	1.71385	1,447.210	7.17	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	228.31000		0.22831		175.10000	0.17510	228.310	7.17	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,412.70000		1.41270		1,677.18000	1.67718	1,412.700	7.17	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,973.46000		1.97346		1,716.72000	1.71672	1,973.460	7.31	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	108.14000		0.10814		169.09000	0.16909	108.140	7.31	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			6.65361		106.64039		6.72982	106.31853		7.18	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	1,141.48000		1.14148		1,024.81000	1.02481	1,141.480	7.09	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	2,264.07000		2.26407		2,469.26000	2.46926	2,264.070	7.09	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	1,158.52000		1.15852		1,040.58000	1.04058	1,158.520	7.09	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	2,238.26000		2.23826		2,442.18000	2.44218	2,238.260	7.09	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	1,175.72000		1.17572		1,056.52000	1.05652	1,175.720	7.10	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	2,212.63000		2.21263		2,415.29000	2.41529	2,212.630	7.10	0.00	0	0.00
R204	On 08/05/2014	Bond Future			6.73430		108.07447		6.81551	107.74835		6.83	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	1,022.62000		1.02262		930.27000	0.93027	1,022.620	6.69	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	3,862.02000		3.86202		4,095.79000	4.09579	3,862.020	6.69	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	1,035.32000		1.03532		942.11000	0.94211	1,035.320	6.69	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	3,833.17000		3.83317		4,066.08000	4.06608	3,833.170	6.69	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	1,048.13000		1.04813		954.05000	0.95405	1,048.130	6.69	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	3,804.44000		3.80444		4,036.48000	4.03648	3,804.440	6.69	0.00	0	0.00
R204	On 07/08/2014	Bond Future			6.80649		105.55930		6.89321	105.22879		6.75	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	3,908.46000		3.90846		3,698.50000	3.69850	3,908.460	6.86	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	1,523.14000		1.52314		1,643.69000	1.64369	1,523.140	6.86	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	3,932.74000		3.93274		3,722.07000	3.72207	3,932.740	6.86	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	1,510.31000		1.51031		1,630.15000	1.63015	1,510.310	6.86	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	3,957.09000		3.95709		3,745.70000	3.74570	3,957.090	6.86	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	1,497.56000		1.49756		1,616.68000	1.61668	1,497.560	6.86	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	4,777.77000		4.77777		4,544.78000	4.54478	4,777.770	6.95	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,139.74000		1.13974		1,237.26000	1.23726	1,139.740	6.95	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			6.90057		104.08297		6.97218	103.72474		9.04	0.00	0	21,989.00
R207	On 07/11/2013	Bond Future	6.69	Call	360.55000		0.36055		283.89000	0.28389	360.550	8.92	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,422.92000		1.42292		1,704.49000	1.70449	1,422.920	8.92	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	375.66000		0.37566		296.25000	0.29625	375.660	8.92	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,387.27000		1.38727		1,666.09000	1.66609	1,387.270	8.92	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	391.21000		0.39121		309.01000	0.30901	391.210	8.92	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,352.10000		1.35210		1,628.13000	1.62813	1,352.100	8.92	0.00	0	0.00
R207	On 06/02/2014	Bond Future			6.98250		101.81299		7.05790	101.45007		9.03	0.00	0	1,081.00
R207	On 06/02/2014	Bond Future	6.64	Call	1,251.63000		1.25163		1,128.26000	1.12826	1,251.630	8.91	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	2,920.37000		2.92037		3,159.92000	3.15992	2,920.370	8.91	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	1,269.80000		1.26980		1,145.11000	1.14511	1,269.800	8.91	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	2,889.34000		2.88934		3,127.57000	3.12757	2,889.340	8.91	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	1,288.15000		1.28815		1,162.13000	1.16213	1,288.150	8.91	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	2,858.53000		2.85853		3,095.43000	3.09543	2,858.530	8.91	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.06918		103.18222		7.14872	102.81448		8.82	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	1,089.49000		1.08949		996.27000	0.99627	1,089.490	8.65	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	5,265.40000		5.26540		5,539.92000	5.53992	5,265.400	8.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 08/05/2014	Bond Future	6.20	Call	1,102.02000		1.10202		1,007.96000	1.00796	1,102.020	8.65	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	5,229.27000		5.22927		5,502.95000	5.50295	5,229.270	8.65	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	1,114.65000		1.11465		1,019.76000	1.01976	1,114.650	8.65	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	5,193.26000		5.19326		5,466.11000	5.46611	5,193.260	8.65	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.14932		100.98961		7.23337	100.61688		8.78	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	4,457.13000		4.45713		4,229.57000	4.22957	4,457.130	8.84	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,088.60000		2.08860		2,233.77000	2.23377	2,088.600	8.84	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	4,484.24000		4.48424		4,255.89000	4.25589	4,484.240	8.84	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,072.55000		2.07255		2,216.93000	2.21693	2,072.550	8.84	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	4,511.42000		4.51142		4,282.29000	4.28229	4,511.420	8.85	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,056.59000		2.05659		2,200.19000	2.20019	2,056.590	8.85	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.06021		99.02576		7.13674	98.59706		10.00	0.00	0	10,578.00
R208	On 07/11/2013	Bond Future	6.79	Call	275.64000		0.27564		205.27000	0.20527	275.640	9.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	1,807.89000		1.80789		2,166.22000	2.16622	1,807.890	9.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	288.96000		0.28896		215.63000	0.21563	288.960	9.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	1,763.98000		1.76398		2,119.35000	2.11935	1,763.980	9.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	302.75000		0.30275		226.39000	0.22639	302.750	9.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	1,720.59000		1.72059		2,072.93000	2.07293	1,720.590	9.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	2,553.90000		2.55390		2,200.94000	2.20094	2,553.900	10.09	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	121.41000		0.12141		197.15000	0.19715	121.410	10.09	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.13901		100.32843		7.21904	99.89406		10.03	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	1,238.91000		1.23891		1,101.29000	1.10129	1,238.910	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	3,440.37000		3.44037		3,737.12000	3.73712	3,440.370	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	1,258.01000		1.25801		1,118.80000	1.11880	1,258.010	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	3,403.56000		3.40356		3,698.72000	3.69872	3,403.560	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	1,277.32000		1.27732		1,136.51000	1.13651	1,277.320	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	3,367.00000		3.36700		3,660.56000	3.66056	3,367.000	9.88	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.21750		98.28115		7.30126	97.84103		10.01	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	1,053.69000		1.05369		950.90000	0.95090	1,053.690	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	6,094.19000		6.09419		6,431.52000	6.43152	6,094.190	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	1,066.81000		1.06681		963.01000	0.96301	1,066.810	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	6,051.30000		6.05130		6,387.62000	6.38762	6,051.300	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	6,008.56000		6.00856		6,343.86000	6.34386	6,008.560	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	1,080.06000		1.08006		975.24000	0.97524	1,080.060	9.81	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.28963		99.66045		7.37737	99.21430		9.67	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	4,814.53000		4.81453		4,542.68000	4.54268	4,814.530	9.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	2,303.48000		2.30348		2,477.78000	2.47778	2,303.480	9.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	4,845.48000		4.84548		4,572.64000	4.57264	4,845.480	9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	2,285.06000		2.28506		2,458.37000	2.45837	2,285.060	9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	4,876.51000		4.87651		4,602.69000	4.60269	4,876.510	9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	2,266.76000		2.26676		2,439.09000	2.43909	2,266.760	9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	6,419.67000		6.41967		6,102.92000	6.10292	6,419.670	9.95	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,526.17000		1.52617		1,655.57000	1.65557	1,526.170	9.95	0.00	0	630.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/11/2013	Bond Future		8.57521	77.75155		8.68670	76.85756		20.47	0.00	0	19,784.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,643.77000	1.64377	1,212.87000	1.21287	1,643.770	20.43	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	1,042.27000	1.04227	1,505.36000	1.50536	1,042.270	20.43	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	2,342.72000	2.34272	1,794.73000	1.79473	2,342.720	20.49	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	634.72000	0.63472	980.72000	0.98072	634.720	20.49	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	2,397.26000	2.39726	1,841.26000	1.84126	2,397.260	20.50	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	611.18000	0.61118	949.17000	0.94917	611.180	20.50	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	588.33000	0.58833	918.37000	0.91837	588.330	20.51	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	2,452.37000	2.45237	1,888.42000	1.88842	2,452.370	20.51	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	5,251.81000	5.25181	4,438.65000	4.43865	5,251.810	20.78	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	79.16000	0.07916	159.99000	0.15999	79.160	20.78	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	6,282.85000	6.28285	5,431.48000	5.43148	6,282.850	20.88	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	34.48000	0.03448	77.10000	0.07710	34.480	20.88	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	6,970.42000	6.97042	6,103.04000	6.10304	6,970.420	20.94	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	19.02000	0.01902	45.63000	0.04563	19.020	20.94	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	8,329.76000	8.32976	7,445.12000	7.44512	8,329.760	21.06	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	5.24000	0.00524	14.59000	0.01459	5.240	21.06	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future		8.65332	78.77429		8.76798	77.86866		20.92	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	3,126.60000	3.12660	2,724.83000	2.72483	3,126.600	20.84	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,038.27000	4.03827	4,542.13000	4.54213	4,038.270	20.84	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	3,162.89000	3.16289	2,757.87000	2.75787	3,162.890	20.84	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	3,993.43000	3.99343	4,494.04000	4.49404	3,993.430	20.84	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	3,199.40000	3.19940	2,791.15000	2.79115	3,199.400	20.84	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	3,948.95000	3.94895	4,446.33000	4.44633	3,948.950	20.84	0.00	0	0.00
R209	On 08/05/2014	Bond Future		8.73062	76.68875		8.84856	75.77097		21.32	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	9,589.54000	9.58954	10,255.56000	10.25556	9,589.540	20.95	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,066.23000	2.06623	1,814.47000	1.81447	2,066.230	20.95	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,088.73000	2.08873	1,834.84000	1.83484	2,088.730	20.95	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	9,521.38000	9.52138	10,185.27000	10.18527	9,521.380	20.95	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,111.40000	2.11140	1,855.36000	1.85536	2,111.400	20.95	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	9,453.53000	9.45353	10,115.27000	10.11527	9,453.530	20.95	0.00	0	0.00
R209	On 07/08/2014	Bond Future		8.80382	77.76520		8.92510	76.83461		20.96	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	6,660.64000	6.66064	6,136.38000	6.13638	6,660.640	20.99	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	4,864.71000	4.86471	5,271.04000	5.27104	4,864.710	20.99	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	6,700.57000	6.70057	6,174.38000	6.17438	6,700.570	20.99	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	4,830.06000	4.83006	5,234.46000	5.23446	4,830.060	20.99	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	6,740.59000	6.74059	6,212.48000	6.21248	6,740.590	21.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	4,795.62000	4.79562	5,198.10000	5.19810	4,795.620	21.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/11/2013	Bond Future		159.13708	159.13708		159.09668	159.09668			0.00	0	1,449.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	852.92000	0.85292	893.32000	0.89332	852.920		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	862.92000	0.86292	903.32000	0.90332	862.920		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	872.92000	0.87292	913.32000	0.91332	872.920		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 07/11/2013	Bond Future			128.55900	128.55900	128.53242	128.53242			0.00	0	522.00
R211	On 07/11/2013	Bond Future	129.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	1,431.00000	1.43100	1,457.58000	1.45758	1,431.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	1,441.00000	1.44100	1,467.58000	1.46758	1,441.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put	1,451.00000	1.45100	1,477.58000	1.47758	1,451.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 07/11/2013	Bond Future			131.56576	131.56576	131.53434	131.53434			0.00	0	21,791.00
R212	On 07/11/2013	Bond Future	132.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	1,424.24000	1.42424	1,455.66000	1.45566	1,424.240		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	1,434.24000	1.43424	1,465.66000	1.46566	1,434.240		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	1,444.24000	1.44424	1,475.66000	1.47566	1,444.240		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			8.37633	88.93702	8.48793	88.02595		18.10	0.00	0	19,436.00
R213	On 07/11/2013	Bond Future	8.59	Call	2,376.92000	2.37692	1,819.50000	1.81950	2,376.920	18.16	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	644.56000	0.64456	998.21000	0.99821	644.560	18.16	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	2,432.87000	2.43287	1,867.25000	1.86725	2,432.870	18.17	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	620.65000	0.62065	966.10000	0.96610	620.650	18.17	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	2,489.40000	2.48940	1,915.63000	1.91563	2,489.400	18.18	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	597.44000	0.59744	934.74000	0.93474	597.440	18.18	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.46041	90.10688	8.57543	89.18394		18.99	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	3,035.29000	3.03529	2,645.42000	2.64542	3,035.290	18.82	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	4,429.16000	4.42916	4,962.23000	4.96223	4,429.160	18.82	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	3,070.94000	3.07094	2,677.86000	2.67786	3,070.940	18.83	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	4,382.13000	4.38213	4,911.99000	4.91199	4,382.130	18.83	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	3,106.84000	3.10684	2,710.53000	2.71053	3,106.840	18.83	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	4,335.46000	4.33546	4,862.09000	4.86209	4,335.460	18.83	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.54027	87.78045	8.65874	86.84511		19.04	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	2,112.35000	2.11235	1,857.40000	1.85740	2,112.350	18.71	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	9,724.07000	9.72407	10,404.46000	10.40446	9,724.070	18.71	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	2,134.93000	2.13493	1,877.86000	1.87786	2,134.930	18.71	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	9,656.95000	9.65695	10,335.22000	10.33522	9,656.950	18.71	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	2,157.68000	2.15768	1,898.48000	1.89848	2,157.680	18.71	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	9,590.12000	9.59012	10,266.26000	10.26626	9,590.120	18.71	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.61679	89.01234	8.73885	88.06396		18.77	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	6,786.21000	6.78621	6,258.67000	6.25867	6,786.210	18.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,063.30000	5.06330	5,484.14000	5.48414	5,063.300	18.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	6,827.15000	6.82715	6,297.66000	6.29766	6,827.150	18.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,028.23000	5.02823	5,447.12000	5.44712	5,028.230	18.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	6,868.19000	6.86819	6,336.77000	6.33677	6,868.190	18.84	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	4,993.35000	4.99335	5,410.31000	5.41031	4,993.350	18.84	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 07/11/2013	Bond Future			8.73576	78.18079	8.84227	77.30067		21.59	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	11.15000	0.01115	6.64000	0.00664	11.150	21.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 07/11/2013	Bond Future	7.79	Put	8,622.60000		8.62260	9,498.21000	9.49821		8,622.600	21.14	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	12.03000		0.01203	7.18000	0.00718		12.030	21.14	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	8,524.33000		8.52433	9,399.60000	9.39960		8,524.330	21.14	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	12.98000		0.01298	7.75000	0.00775		12.980	21.14	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	8,426.33000		8.42633	9,301.22000	9.30122		8,426.330	21.14	0.00	0	0.00
R214	On 06/02/2014	Bond Future			8.81678		79.20925	8.92643	78.31759		8.81678	22.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	4,555.30000		4.55530	4,070.12000	4.07012		4,555.300	22.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,154.62000		3.15462	3,561.10000	3.56110		3,154.620	22.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	4,598.59000		4.59859	4,110.45000	4.11045		4,598.590	22.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,118.35000		3.11835	3,521.87000	3.52187		3,118.350	22.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	4,642.56000		4.64256	4,151.48000	4.15148		4,642.560	22.52	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,082.91000		3.08291	3,483.49000	3.48349		3,082.910	22.52	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		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		100.00000		0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.82129		100.97550	8.92282	99.90173		8.82129		0.00	0	10,220.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	11,545.66000		11.54566	12,619.43000	12.61943		11,545.660		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	11,416.33000		11.41633	12,490.10000	12.49010		11,416.330		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	11,287.26000		11.28726	12,361.03000	12.36103		11,287.260		0.00	0	0.00
R248	On 06/02/2014	Bond Future			8.90511		102.30381	9.00979	101.21591		8.90511		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	1,907.08000		1.90708	819.18000	0.81918		1,907.080		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	2,008.35000		2.00835	920.45000	0.92045		2,008.350		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	2,109.43000		2.10943	1,021.53000	1.02153		2,109.430		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			19,479.75000		19,479.75000	19,566.10000	19,566.10000		19,479.75000		0.00	0	0.00

Total for Derivatives : **298,146,615.50** **28,728** **2 091 629.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000	0.00000	100.37133		0.00		0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.44000		109.25441	6.44000	109.23559		6.44000		0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000	0.00000	100.55408		0.00		0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			7.82000		107.12881	7.82000	107.10611		7.82000		0.00	0	4,000,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000	0.00000	101.13950		0.00		0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000	0.00000	101.26033		0.00		0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			8.68500		101.95456	8.68500	101.93100		8.68500		0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.79000		102.36609	6.79000	102.34721		6.79000		0.00	0	520,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB07	On 07/03/2014	Spot Bond		5.89000	102.20643		5.89000	102.19028			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.79067			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.02500	111.68907		8.02500	106.53617			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond		0.90000	134.66750		0.90000	134.61811			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.29000	130.94385		2.29000	264.50324			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.11391			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.90969			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.20928			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.66834			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.69851			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.71848			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.10000	106.97928		7.10000	106.95867			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.82943			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		6.69000	103.16147		6.69000	103.14272			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.28478			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.44727			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.27157			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.29406			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.31984			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.56525			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.66920			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.63300			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.72280			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.04983			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.06088			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI02	On 08/05/2014	Spot Bond		5.35000	133.62561		5.35000	133.56074			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.24000	124.25813		3.24000	124.20460			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.85000	115.75152		2.85000	115.70294			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.50000	99.45196		4.50000	99.40594			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.83000	100.72443		5.83000	102.03276			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		10.42500	116.07885		10.42500	116.04679			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.31180			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.59742			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.63093			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.66268			0.00	0	20,000,000.00
ABLS11	On 29/06/2019	Spot Bond		4.15000	110.73047		4.15000	110.68018			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	41.06243		100.00000	40.96186			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.03000	162.77049		2.03000	162.70578			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	154.89589		2.76000	154.83131			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.06000	167.08478		2.06000	167.01829			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.23000	163.77692		2.23000	163.71094			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.42125	73.69908		7.42125	73.67404			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.42125	73.69908		7.42125	73.67404			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	90.38000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.58935			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	91.73000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	90.61000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	91.23000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	87.21000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	86.81000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.29162				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.17592				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000	0.00000	86.34000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.23000		105.76658	6.23000	105.74886				0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000	0.00000	104.25000				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000	0.00000	88.19000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000	0.00000	89.96000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000	0.00000	88.77000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.46189				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.63000		113.48762	6.63000	113.46718				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.15231				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	85.89000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.77000		93.05740	2.77000	99.69641				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.73000		98.63548	2.73000	145.17569				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.83000		110.77808	2.83000	189.47614				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	85.07000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	8.99500		93.04282	8.99500	93.37661				0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000	0.00000	92.68000				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	105.44560				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000	0.00000	90.22000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000	0.00000	91.52000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.24500		111.85657		9.24500	113.00223			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	9.19000		113.36150		9.19000	113.44502			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.29500		92.01115		8.29500	91.99061			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.46000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.03000			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	9.28500		111.74961		9.28500	112.68179			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	93.95000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.72500		108.92522		7.72500	108.90241			0.00	0	40,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.39000		106.71347		6.39000	102.55090			0.00	0	540,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.29000		102.80698		8.29000	102.78416			0.00	0	30,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.44500		96.30260		9.44500	96.27805			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	7.09000		105.91239		7.09000	105.89201			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	1.60000		129.21090		1.60000	129.16109			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.10000		132.94685		2.10000	268.55063			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	0.84000		123.32377		0.84000	126.02835			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	1.98000		123.98154		1.98000	126.42192			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		31.18321		100.00000	31.10766			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.79000		105.98459		10.79000	105.95384			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.62600			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.45359	100.00000	2.44759				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.67022				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.29736				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		14.62457	100.00000	14.58875				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.58176				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		59.39606	11.00000	59.37908				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		9.35972	100.00000	9.33680				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.22338				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.46848				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	100.71721				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.79349				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.68317				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.70617				0.00	2,000,000,000	1,000,000,000.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.71629				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.80234				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.80234				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.81364				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.66478				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.81364				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.79104				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	85.31489				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.65182				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.86655			0.00	0	500,000,000.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.53926			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.64185			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.69241			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.71519			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.72437			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.70598			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.59575			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.66479			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.74500	106.87897		8.74500	106.85358			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.60965			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.07500	102.57156		7.07500	102.55206			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.87577			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.92303			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.66776			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.92826			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	78.69728			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	149.09637			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	149.11046			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.68311			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.19359			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.19359			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.92826			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.08659			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.66009			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.65457			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.80660			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.01364			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.80608			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.36400			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.50992			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.74856			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	103.14080			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.54453			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.68589			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.57458			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.56442			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.67134			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.29936			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.59765			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.58196			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.61242			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.66950			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.63725			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.60042			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.61057			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.96929	10.23000	100.94147			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.62055			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.60503			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.84895			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	111.54499			0.00	216,000,000	108,000,000.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.57100			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	8.76000	107.93823		8.76000	107.91295			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.66667			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	109.51688		1.75000	109.59716			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.60965			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.61132			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.65130			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.67407			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.62851			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.66952			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.64675			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.69683			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.98883			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.67862			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.14527			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.66952			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.65049			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.68947			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.70143			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.60489			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.61873			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.70428			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.69501			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.74683			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.65585			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.73956			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.74229			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.74683			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.99314			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.71047			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.71047			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	110.27143			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	111.06925			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.61027			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.60388			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.09462			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.62122			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.62395			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.65130			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.61118			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.41422			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.38536			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.62877			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.86435			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.64770			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.48334		100.00000	6.46764			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.13053			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.26067			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.34734			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.10834			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.12043			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.13649			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.10491			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.36000	98.36223		7.36000	98.34271			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.13836			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.16273			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	7.73000	104.62359		7.73000	104.60168			0.00	0	40,000,000.00
AIR02		On 30/04/2023	Spot Bond	8.88500	123.37702		8.88500	117.51603			0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	58.62415		100.00000	58.48213			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	6.71000	110.32875		6.71000	110.30863			0.00	0	730,000,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	46.62031		100.00000	46.50737			0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	11.56456		100.00000	11.53896			0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	2.98000	150.04359		2.98000	149.98014			0.00	0	0.00
AIRL02		On 18/02/2014	Spot Bond	4.85000	101.19029		4.85000	128.64489			0.00	0	0.00
ANG05		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.68922			0.00	0	0.00
ANG06		On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.71895			0.00	0	0.00
ANG07		On 11/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.21163			0.00	0	0.00
ANG08		On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.21060			0.00	0	0.00
ANG09		On 30/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.19026			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.72235			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.48838			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	8.23000	106.89770		8.23000	106.87401			0.00	0	0.00
BAW12		On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.12309			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.96877			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	85.66647		100.00000	85.46908			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.86647			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		6.75000	109.52110		6.75000	109.50113			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.46706			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.42260			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.67000	102.38494		6.67000	102.36648			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.17500	106.45785		8.17500	106.43441			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.80682			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.51044	104.77578		10.51044	103.34678			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.49806	102.26875		10.49806	101.73003			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.54102	102.15499		10.54102	101.66095			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.64633			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.58179	102.26318		10.58179	101.60055			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.40937	102.01122		11.40937	101.98721			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.66251			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.66251			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.66257			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		10.76044	101.21045		10.76044	101.01750			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.69034	103.46592		10.69034	101.73833			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.49806	102.26875		10.49806	101.73003			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.61893	102.87821		10.61893	101.97781			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		9.81075	96.31367		9.81075	101.50976			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.62697			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.61755			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.61755				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.58260				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	10.32337	101.27307	10.32337	101.01772				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	10.95000	101.16560	10.95000	101.13591				0.00	0	0.00
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	68.95200	10.22500	98.60181				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	100.56562				0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	76.89247	12.22500	100.60010				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.60802				0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.63000	65.01714	10.63000	101.42672				0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.58897				0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.60485				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.60485				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	100.58134				0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.43892				0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.61381				0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.39059				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	100.61381				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.51044	104.84319	13.51044	103.49493				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.75889	102.53451	14.75889	102.50450				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.65381	102.42214	13.65381	101.86695				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.81005			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.81005			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.81005			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.84141			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	11.00658		100.00000	10.98570			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.85837		100.00000	19.81026			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.07335		100.00000	18.02957			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.15639		100.00000	11.12936			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.15639		100.00000	11.12936			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.48860		100.00000	13.45593			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.68764		100.00000	11.65933			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	71.91248		100.00000	71.77881			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.10890			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.66295			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.67908			0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond		100.00000	66.66667		100.00000	66.66667			0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond		100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond		100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.00000	105.43410		2.00000	171.14760			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		7.80500	99.14621		7.80500	147.87976			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		7.80500	100.45311		7.80500	148.14547			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.19000	99.56577		8.19000	99.54382			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.73501			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.27628			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.44145			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.88035			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.62741			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	61.86326		100.00000	61.71339			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.32000	99.79738		7.32000	99.77756			4,392,000,000,000.00	600,000,000	320,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.00518			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01188			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01311			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01719			0.00	0	1,000,000,000.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.02127			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.03249			0.00	0	400,000,000.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	8.67368		100.00000	8.65267			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.48807			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.57041			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.60570			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.61746			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.75861			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.94677			0.00	0	400,000,000.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.78911		100.00000	6.77267			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.78911		100.00000	6.77267			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.65550			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.71226			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.72773			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.77500	103.96142		7.77500	103.93952			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.77412			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.85642			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	6.06412		100.00000	6.04927			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	6.06412		100.00000	6.04927			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.91500	105.42003		5.91500	105.40334			0.00	0	60,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.60295			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.47119			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000	100.00000		0.00000	97.99451			0.00	180,000,000	90,000,000.00
BIDC35	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.36146			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.99868			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.18172			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.99504			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.05238			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.15657			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.58967			0.00	0	400,000,000.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	102.29445			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.66488			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	13.74032		100.00000	13.70704			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.49000	112.54992		6.49000	106.04053			0.00	0	50,000,000.00
CBL08	On 02/11/2016	Spot Bond	8.82500	120.46601		8.82500	113.40262			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	99.86458			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000		0.00000	102.26743			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.52500	109.36999		8.52500	109.34519			0.00	0	700,000,000.00
CBL12	On 06/09/2018	Spot Bond	10.54000	104.41407		10.54000	104.38445			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	102.21949			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	10.79000	105.62499		10.79000	105.59483			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.51537			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.71500		106.27440		8.71500	106.24977			0.00	0	40,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.63246			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.23000		101.14644		11.23000	101.11641			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.57918			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.99891			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.44092			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.62000		98.62627		9.62000	98.60109			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.63500		122.41585		9.63500	122.38438			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.48500		118.33000		9.48500	118.30005			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.85500		117.54009		8.85500	117.51197			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.28277			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.07500		102.90363		11.07500	102.87299			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.61278			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.70976			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.06939			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.08007			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.10167			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.18775			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.23384			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.20913			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.33970			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.84909			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.91867			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.91867			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.50369			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	67.44826		100.00000	67.28486			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	67.44826		100.00000	67.28486			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	67.44826		100.00000	67.28486			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.68319			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	67.44826		100.00000	67.28486			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.06959			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.94898			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	103.15775		10.11000	103.13010			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.94898			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.31530			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	105.89627			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	100.47037		2.76000	113.39119			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	110.37236		3.14000	113.29506			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	101.23586		8.25000	101.21326			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.94898			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.94898			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	118.31685		3.10000	112.89981			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	118.22210		2.40000	112.81155			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.98980			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.93239			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.17459			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.17702				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.69000		102.35612	7.69000	102.33490				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.23474				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.23123				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.05652				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.01517				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.74000		102.48899	7.74000	102.46761				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.74000		102.48899	7.74000	102.46761				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	7.79000		105.68306	7.79000	105.66100				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.70160				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.78068				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.12302				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.12302				0.00	0	1,500,000,000.00
CLN232	On 20/06/2014	Spot Bond	100.17539		64.54606	100.17539	64.38773				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.02603				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.29467				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.71232				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.07060				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.14604				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		101.55147	9.35000	101.52625				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		101.55147	9.35000	101.52625				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.07053				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.07375				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.81945			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.66684			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.78264			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.49553			0.00	100,000,000	200,000,000.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.49553			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.49553			0.00	100,000,000	100,000,000.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.49553			0.00	100,000,000	100,000,000.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.49553			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.50919			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.53179			0.00	100,000,000	250,000,000.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.53179			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.53179			0.00	0	300,000,000.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.53179			0.00	0	100,000,000.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.53179			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.53558			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.56000	105.40859		8.56000	105.38418			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.82690			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.14865			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.63157			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.63157			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.86513			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.80740			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.68633			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.94504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.64219		0.00		0	0.00	
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.63763		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.65101		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.15495		0.00		0	0.00	
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.31170		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.31153		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.64917		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	105.56573		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.86210		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.55577		0.00		0	2,500,000,000.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.47638		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.61939		0.00		0	0.00	
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.72411		0.00		0	0.00	
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.72411		0.00		0	0.00	
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.72411		0.00		0	0.00	
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.72411		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.40166		0.00		0	0.00	
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.06066		0.00		0	0.00	
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.61886		0.00		0	0.00	
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.61886		0.00		0	0.00	
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.61129		0.00		0	0.00	
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.52359		0.00		0	0.00	
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.61129		0.00		0	0.00	
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.35608		0.00		0	0.00	
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.75403		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.52388			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.52388			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.51903			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	115.10751			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.48075			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	101.52027			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.27500	98.54681		10.27500	99.94674			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.79500	96.40757		10.79500	96.67830			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49347			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.75772			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.48172			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.84792			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.12329		8.80500	99.83623			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.65585			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	100.68955			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.70319			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.75591			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.71047			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.01806			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.01806			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.01806			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.79362			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.52208			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00659			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.49347			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.90231			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.05520			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.98513			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.91971			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.88908			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.49667			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.02518			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.41074			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.27016			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.21545			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.92059			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.17058			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.15476			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.12068			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	36.87202		7.01000	37.48614			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	151.45560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	8.19000		99.56577		8.19000	131.67161			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.80500		33.61339		7.80500	147.87976			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.80500		34.01021		7.80500	148.14547			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	86.10027			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	85.98142			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.28562			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.28562			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.71077			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.65926			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.66943			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.66952			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.60206			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.24000		110.53762		8.24000	106.68998			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.17500		106.59383		8.17500	106.57050			11,281,500,000,000.00	1,380,000,000	690,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.53000		121.30894		9.53000	121.27809			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.64000		110.17416		7.64000	110.15159			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.12000		109.73889		9.12000	109.71186			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.58500		97.63148		9.58500	97.60637			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.53500		98.14484		10.53500	98.11716			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.53500		95.72136		10.53500	95.69451			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.03447			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.07599			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.96080			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.86320			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.44593			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.04722			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		11.98000	93.61514		11.98000	96.56865			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	12.18797		100.00000	12.14950			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.93846			0.00	0	300,000,000.00
DENG44	On 29/09/2017	Spot Bond		7.45000	99.53986		7.45000	98.48734			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.26329			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.52613			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	97.47498			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.52313			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.55359			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.58177			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.47000	125.78108		6.47000	125.75920			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		7.72000	110.49534		7.72000	110.47260			139,566,792,000.00	18,078,600	2,972,748,600.00
DV23	On 27/02/2023	Spot Bond		8.25500	112.78958		8.25500	112.76479			152,877,647,000.00	18,519,400	7,948,519,400.00
E170	On 01/08/2020	Spot Bond		7.37500	135.27132		7.37500	135.24470			26,550,000,000,000.00	3,600,000,000	1,807,500,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	105.47209			0.00	0	300,000,000.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.26460			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.37066			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.44098			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.06463			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	105.82686		0.10000	131.68197			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.16000	114.19250		2.16000	114.14678			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond		2.21000	102.38991		2.21000	102.34878			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL30	On 29/07/2030	Spot Bond		2.27000	103.55778		2.27000	101.79751			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.02000	110.19274		9.02000	110.16633			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		8.87000	111.14492		8.87000	111.11828			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.58500	102.77432		9.58500	107.75913			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.27000	95.68718		10.27000	98.89101			3,081,000,000,000.00	300,000,000	300,000,000.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.18402			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.25226			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.92222			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.00576			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.66174			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	57.03318		100.00000	56.89349			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	93.16456		100.00000	92.92929			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond		100.00000	97.39480		100.00000	97.14248			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond		100.00000	92.17172		100.00000	91.93955			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond		100.00000	90.79177		100.00000	90.57246			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond		100.00000	86.19145		100.00000	85.99906			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	130.03817		3.00000	129.98319			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.65000	107.45207		10.65000	107.42178			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	105.43170			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.97950			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.31505			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.15000	85.30290		9.15000	98.56978			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.39165			0.00	1,000,000,000	32,500,000,000.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.38260			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.26562			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.23824			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.40959			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.37251			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.16658			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.20266			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.13968			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.19345			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.12893			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.17374			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.13000		103.96747		6.13000	103.95023			2,452,000,000,000.00	400,000,000	200,000,000.00
ES18	On 20/04/2018	Spot Bond	6.95500		108.84105		6.95500	108.82061			96,387,596,513,000.00	13,858,748,600	17,112,344,600.00
ES23	On 25/01/2023	Spot Bond	7.88000		116.21717		7.88000	116.19277			11,520,673,472,000.00	1,462,014,400	23,042,014,400.00
ES26	On 02/04/2026	Spot Bond	8.40000		96.29268		8.40000	96.27091			133,330,428,000,000.00	15,872,670,000	7,052,670,000.00
ES33	On 15/09/2033	Spot Bond	9.21000		85.34462		9.32000	84.45499			917,946,518,442,000.00	99,668,460,200	09,858,460,200.00
ES42	On 25/04/2042	Spot Bond	9.56500		89.64227		9.56500	89.61939			162,605,000,000,000.00	17,000,000,000	10,500,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.09802			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.12730			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.51658			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.93648			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.66912			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.39177			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.55392		100.00000	12.52351			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		12.21683		100.00000	12.18724			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.25855			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.31494			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.42759			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.54004			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.59000	103.03143		6.59000	103.01297			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond		8.63000	102.37499		8.63000	102.35135			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.70531			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.70525			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.98129			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	102.15169			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.43000	110.23934		10.43000	110.20872		8,761,200,000,000.00	840,000,000	420,000,000.00	
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.08185			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.08000	124.70823		2.08000	125.49484			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.13000	132.62812		2.13000	267.90660			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.48000	96.32018		2.48000	102.60652			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.71000	98.87092		2.71000	145.52229			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.72000	112.57065		2.72000	192.54273			0.00	0	200,000,000.00
FRBN04	On 15/09/2015	Spot Bond		6.90000	112.97926		6.90000	112.95809			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.05600	57.69511		8.05600	57.01135			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.49600	36.83794		9.49600	35.94757			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	35.59088		9.73000	34.68687			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	103.88043			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.75062			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	103.29995			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.91132			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.69937			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.69937			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.29547			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.66894			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.80281			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.99317			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.68324			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.75869			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	102.74949			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.10014		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.10014		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.97776			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74683			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.91890			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.99555			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.70774			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	110.76687			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.10254			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.73320			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.08047		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.87010			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.04235			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.78495			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.83933			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.98925			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.91619			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.03335			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.09805			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.98654			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.95500			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.85291			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.83661			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.05673			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.04325			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.00636			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.05854			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.89361			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.84188		100.09221	12.81040			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.65768			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	105.70945			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.79887			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.90361			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.55518			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.91921			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.74021			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	100.74943			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.67676			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.69227			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.93244			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.70686			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.69043			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.67862			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.25145		13.22500	51.23314			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.63489			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.63581			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.97728			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.66861			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.72500	87.75754		3.72500	90.75238			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.70138			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.70138			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.33001			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49347			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.88209			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.16010			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.65585			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.63855			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.81540			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.76226			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.19722			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.18842			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.91020			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.88728			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.18187			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.04053			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.74292			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.73839			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC41		On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.97944			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.05427			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.62344			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.92337			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.32000	119.70517		3.32000	114.62029			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.75307			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.76134			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.30000	109.66702		3.30000	114.78691			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.18000	98.94500		1.18000	119.75802			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.32000	106.70051		3.32000	114.62029			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.16000	104.37936		2.16000	120.94155			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.23000	103.37651		2.23000	124.39703			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.91239			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	97.65163			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.09787			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.11839			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.64635			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.74759			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	105.00269			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.88350			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.84863			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.71320			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.01576			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.71229			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.90821			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	93.04914			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	93.25136			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		8.54692		100.00000	8.52599			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		10.28396		100.00000	10.25150			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.30000		139.61484		4.30000	139.55068			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.32073			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.12603			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.53219			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.56151			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	104.10149			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.48342			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.38333			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.64000		127.34936		2.64000	257.24005			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.14000		132.52209		2.14000	267.69233			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.86000		125.15152		2.86000	252.79900			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.45000		102.87317		2.45000	122.13134			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.92871			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.98000		126.47195		1.98000	122.55636			670,032,000,000.00	338,400,000	846,000,000.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.01721			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.32409			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.52425			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.57249			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.95000		90.77192		2.95000	90.73365			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		14.04613		104.97509	14.01020			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		18.21969		101.07593	18.17463			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond	100.44759		10.17071		100.44759	10.14569			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.65113			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		16.60322		100.76967	16.56227			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.55000		99.58683		2.55000	99.54588			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	100.61825			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.33286			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.44000		96.15450		2.44000	103.01538			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.20153			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.47000		95.86819		2.47000	102.70856			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.20787			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.34000		130.41284		2.34000	333.79176			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.43097			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.52013			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.42565			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.35193			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.10284			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.98628			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.38387			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.29002			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.72000		103.53247		5.72000	103.51635			0.00	0	137,500,000.00
FRX15	On 14/03/2015	Spot Bond	5.88000		104.74903		5.88000	104.73226			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	6.80000		103.97307		6.80000	103.95387			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX17	On 15/09/2017	Spot Bond	7.23500	105.14907		7.23500	105.12842			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.41000	111.88934		7.41000	111.86697			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	7.99500	108.72919		7.99500	108.70603			0.00	0	50,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.27000	108.01979		8.27000	103.03896			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	8.99500	93.39930		8.99500	93.37661			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.12500	115.21047		9.12500	115.18238			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	9.91000	98.28907		9.91000	98.26324			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.25000	79.22960		10.25000	79.20785			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.51639			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.54495			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.56805			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.57727			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.60029			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.63715			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.66477			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.78433			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.67430			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.26500			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.52500	103.18403		8.52500	103.16036			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	101.26290			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	99.21571			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.94174			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRB93	On 28/01/2014	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.89800					0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.81116					0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond	0.00000	100.00000	0.00000	98.86094					0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond	0.00000	100.00000	0.00000	98.86011					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	100.22708					0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.29498					0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.98291					0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.98250					0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.98170					0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.98071					0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.97935					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	100.82661					0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	102.14402					0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.16281					0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.86473					0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.52340					0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.78273					0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.42569					0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.60597					0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.10575					0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.74628					0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	99.80991					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILC06	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.34849			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.21658			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond	100.00000		84.31981		100.00000	84.13530			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.01365			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.28368		102.49318		7.28368	101.65239			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	100.01654			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.63709		102.48535		7.63709	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	100.02026			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.08823		102.48068		8.08823	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.02480			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	100.13331			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.18592			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.19308			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.51500		113.94312		7.51500	113.92028			0.00	0	2,970,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.91000		134.98720		1.91000	272.67349			1,432,500,000,000.00	750,000,000	750,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY24	On 07/12/2024	Spot Bond	1.89000		138.14676		1.89000	273.11194			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.22000		102.41107		9.22000	102.38600			0.00	0	120,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.24000		102.22877		9.24000	102.20368			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		33.71656		100.00000	33.56666			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		9.81362		100.00000	9.76999			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		39.88486		100.00000	39.58549			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		19.94243		100.00000	19.79274			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		9.97121		100.00000	9.89637			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.83000		109.52608		1.83000	109.48322			82,968,900,327,000.00	45,338,196,900	75,676,390,500.00
I2038	On 31/01/2038	Spot Bond	2.35000		105.76716		2.35000	105.72427			30,373,770,915,000.00	12,925,008,900	95,059,501,600.00
I2046	On 31/03/2046	Spot Bond	2.42000		102.99898		2.42000	102.95695			0.00	0	45,256,886,300.00
I2050	On 31/12/2050	Spot Bond	2.42000		110.02224		2.42000	109.97742			69,696,000,000,000.00	28,800,000,000	22,200,000,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	92.15000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	6.79000		105.83304		6.79000	105.81352			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.94923			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.88530			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.74720			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.96451			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.60000		101.78002		6.60000	101.76208			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.29000		105.82517		7.29000	105.80424			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.87500		108.81001		7.87500	108.78680			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.53000		101.01324		6.53000	100.99573			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00901			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.13057			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.15000		111.21229		4.15000	111.16184			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL28	On 18/08/2016	Spot Bond	7.11000		104.42443		7.11000	104.40460			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.82314			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.81124			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.00000		105.39195		1.00000	125.39845			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.05000		105.93874		2.05000	125.77214			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.38096			0.00	0	100,000,000.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.22749			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.54500		105.07351		7.54500	105.05213			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.81515			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.46515			0.00	1,000,000,000	1,000,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.19986			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.06000		102.48801		8.06000	102.46589			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.60500		95.56576		8.60500	95.54387			0.00	0	30,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.86623			0.00	1,000,000,000	1,022,500,000.00
IBL49	On 02/04/2018	Spot Bond	7.62500		86.81711		7.62500	99.36099			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.65500		110.99498		8.65500	104.27407			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.88896			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.88522			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.05000		107.53523		7.05000	102.15424			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	7.84000		108.92417		7.84000	102.91119			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00256		100.00000	0.00255			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	100.00000		9.04089		100.00000	8.97303			370,000,000,000,000.00	3,700,000,000	90,000,000,000.00
IDCG02	On 22/10/2018	Spot Bond	100.00000		2.26022		100.00000	2.24326			2,000,000,000,000,000.00	20,000,000,000	35,000,000,000.00
IDCG03	On 22/10/2020	Spot Bond	8.00000		106.08806		8.00000	56.19389			396,800,000,000,000.00	49,600,000,000	25,000,000,000.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		100.08144		5.00000	100.06786			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP02	On 19/04/2015	Spot Bond		5.00000	100.08144		5.00000	100.06786			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.16079		5.00000	101.14722			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.08144		5.00000	100.06786			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.44958		4.00000	100.43859			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.41024			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.34537			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.56352			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	107.88776		9.20000	107.86111			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.48188			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.48188			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.38266			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.06545		100.00000	8.04569			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.01549			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.29759			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.18107			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		8.79000	101.10800		8.79000	101.08398			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.94883			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.09178			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.66421			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	98.80768			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	4.55267		100.00000	4.53846			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond		100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond		100.00000	81.47321		100.00000	81.29176			0.00	0	0.00
INA343	On 22/10/2013	Spot Bond		5.25000	97.44215		5.25000	97.44215			0.00	0	0.00
INA347	On 19/11/2013	Spot Bond		5.35000	99.63490		5.35000	99.62035			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA348	On 26/11/2013	Spot Bond		5.35000	99.53315		5.35000	99.51863			0.00	0	0.00
INA349	On 03/12/2013	Spot Bond		5.35000	99.43161		5.35000	99.41712			0.00	0	0.00
INA350	On 10/12/2013	Spot Bond		5.35000	99.33027		5.35000	99.27246			0.00	0	0.00
INA402	On 07/01/2014	Spot Bond		5.45000	98.90714		5.45000	98.84875			0.00	0	0.00
INA403	On 14/01/2014	Spot Bond		5.45000	98.80500		5.45000	98.74673			0.00	0	0.00
INA404	On 21/01/2014	Spot Bond		5.45000	98.70307		5.45000	98.64492		88,835,000,000,000.00	16,300,000,000	10,900,000,000.00	
INA405	On 28/01/2014	Spot Bond	100.00000	79.34783		100.00000	100.00000			1,500,000,000,000,000.00	15,000,000,000	15,000,000,000.00	
IND344	On 29/10/2013	Spot Bond		5.25000	99.94250		5.25000	99.88506			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond		5.35000	99.83903		5.35000	99.82442			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond		5.35000	99.73686		5.35000	99.72228			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.94095			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.14254			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.54945			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.51044	103.81828		10.51044	102.71702			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.51044	101.69384		10.51044	101.32676			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.65621			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.15892			0.00	0	300,000,000.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.64231			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	100.38736		6.50000	100.36971			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.72411			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.41658			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.00517			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.00517			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.11319			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.22143			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.87433			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.67277			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.66734			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.15509			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.16534			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.83556			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.00651			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.54017			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.74726			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.20631			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.75977			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.76925			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.52068			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.63063			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.14636			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.42361			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.42361			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	93.73569		100.00000	93.50193			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.58260			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond		100.00000	96.81698		100.00000	96.56085			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond		100.00000	93.83033		100.00000	93.58974			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond		100.00000	91.93955		100.00000	91.70854			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond		100.00000	82.95455		100.00000	82.76644			0.00	0	2,500,000,000.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.04610			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPC01U	On 06/11/2013	Spot Bond	100.00000		96.81698	100.00000	96.56085				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.18003				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.18402				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.18673				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.80000		103.27234	7.80000	103.25063				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.14000		101.86401	6.14000	101.84731				0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.91399				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.12500		106.18589	8.12500	106.16254			26,000,000,000,000.00	3,200,000,000	60,000,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.31076				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.26471				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.35463				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.66919				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	7.97000		107.50671	7.97000	107.48375				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	102.88628				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	101.03658				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.14000		97.81991	3.14000	116.12994			1,566,232,000,000.00	498,800,000	249,400,000.00	
IV019	On 31/03/2028	Spot Bond	3.89000		94.30534	3.89000	126.62388				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	100.46092				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.27166				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.23627				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.87844				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000	0.00000	100.56039				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.83000		89.08781	3.83000	89.82574				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.83000		89.01354	3.83000	95.88093				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000	0.00000	100.95189				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.57558			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.01414			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.66421			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.13000	115.69238		11.13000	108.80498			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.83634			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.89000	93.30452		3.89000	126.62388			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.94036			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.11229			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond		5.25000	95.01188		5.25000	99.95687			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond		5.25000	99.91377		5.25000	99.85637			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond		5.25000	99.81336		5.25000	99.75608			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond		5.25000	99.71315		5.25000	99.65598			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond		5.35000	99.60581		5.35000	99.54767			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		5.35000	99.50412		5.35000	99.44610			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		5.35000	99.40263		5.35000	99.34473			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		5.35000	99.30135		5.35000	99.24357			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond		5.45000	98.87794		5.45000	98.81958			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond		5.45000	98.77586		5.45000	98.71762			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	101.43118			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.91291			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.92997			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.93467			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.34574			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.67609			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.91936			0.00	0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.93821			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.13843			0.00	0	130,000,000.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.91970			0.00	0	100,000,000.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.08580			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.23210			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.93958			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.18411			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.18546			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.18818			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.17599			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.01325			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.91286			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.64643			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.79171			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	98.92473		100.00000	98.65952			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	89.43229		100.00000	89.21626			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	60.82376		100.00000	60.63386			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	68.14007		100.00000	68.01079			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.89079			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	37.29485		100.00000	37.20450			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.16764			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	15.71372		100.00000	15.67565			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.17676			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KCF03U	On 30/10/2014	Spot Bond	100.00000		63.74465	100.00000	63.54563				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.09026				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.94408				0.00	0	8,510,000,000.00
KW01	On 31/10/2027	Spot Bond	8.18500		150.36680	8.18500	143.59433				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.98645				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.98282				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.40179				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.17500		99.88107	8.17500	99.85933				0.00	0	100,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.27500		69.76924	8.27500	98.11189				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	8.75500		110.23536	8.75500	103.81463			2,866,387,000,000.00	327,400,000	4,495,100,000.00	
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.13477				0.00	0	300,000,000.00
LHL02	On 13/12/2015	Spot Bond	11.04000		103.25811	11.04000	103.22779			21,638,400,000,000.00	1,960,000,000	1,040,000,000.00	
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.24543				0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.72893				0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.32874				0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond	0.00000		100.00000	0.00000	98.88508				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.19579				0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond	0.00000		100.00000	0.00000	98.62999				0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		68.48030	100.00000	68.35206				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		31.22863	100.00000	30.99502				0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond	0.00000		100.00000	0.00000	98.79284				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.17014				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.22222				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.29200				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.13711				0.00	0	0.00

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	100.88460			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.60555			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.73366			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.36812			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.80443			0.00	2,000,000,000	2,000,000,000.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.67421			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.73391			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.90676			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	99.19137	100.00000	100.00000	98.92473			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	95.72353	100.00000	100.00000	95.47934			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	83.88812	100.00000	100.00000	83.70045			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	57.31357	100.00000	100.00000	57.17320			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	44.71382	100.00000	100.00000	44.60550			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	14.55302	100.00000	100.00000	14.51738			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	35.52983	100.00000	100.00000	35.44281			0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond		100.00000	96.56085	100.00000	100.00000	96.30607			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		7.98000	104.82626		7.98000	104.80373			0.00	0	200,000,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.80739			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.68512			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.74624			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.28933			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.29153			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.30252			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	102.05216			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	102.15563			0.00	0	0.00

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		7.36000	103.66865		7.36000	103.64807			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.05000	108.21113		8.05000	108.18793			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		8.94500	109.11481		8.94500	109.08887			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.43000	107.48942		5.43000	107.47368		12,597,600,000,000.00	2,320,000,000	1,160,000,000.00	
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.57264			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.59570			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		8.95500	106.67520		8.95500	106.84112			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		6.89000	103.73425		6.89000	103.71484			0.00	0	2,460,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.02367			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.28500	105.04303		8.28500	105.01973			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.97874			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		7.98500	104.93219		7.98500	104.90974			0.00	0	220,000,000.00
MTN02	On 13/07/2014	Spot Bond		5.91000	105.82514		5.91000	105.80839			0.00	0	90,000,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	82.02247		100.00000	81.83857			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		6.94000	106.48093		6.94000	106.46119		40,946,000,000,000.00	5,900,000,000	580,000,000.00	
MTN03U	On 28/10/2013	Spot Bond		100.00000	99.18478		100.00000	98.91599			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		7.93000	109.80368		7.93000	109.78047			0.00	0	70,000,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	79.52070		100.00000	79.34783			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond		5.29500	103.85481		5.29500	99.94201			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.87204		100.89771	6.85526			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.96218		100.61875	6.94521			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	101.15720			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.18625			0.00	0	0.00

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	101.20572			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.22701			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.24636			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.25590			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.37235			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.50794			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.28792		100.00000	0.28722			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.28792		100.00000	0.28722			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.43500	102.46491		8.43500	102.44191			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	6.74000	107.35826		6.74000	102.11511			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.24966			0.00	0	1,000,000,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.26751			0.00	0	1,500,000,000.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.22099			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.76077			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.40833			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.39917			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.98468			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.54000	108.17137		6.54000	108.15215			0.00	0	750,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.11378			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	7.90000	117.57648		7.90000	117.55133			0.00	0	30,000,000.00
NBK4		On 28/10/2024	Spot Bond	10.36000	33.78466		10.36000	33.77553			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.04000	103.81508		7.04000	103.79535			0.00	0	950,000,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.01446			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.01760			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.39000	101.52883		6.39000	101.51151			0.00	0	0.00

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	100.71608		0.00		0	0.00	
NBK9A	On 23/03/2016	Spot Bond	7.24000	105.43048	7.24000	105.40977		0.00		0	0.00	
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.54309		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	101.15407		0.00		0	0.00	
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.48805		0.00		0	0.00	
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.33477		0.00		0	0.00	
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.17694		0.00		0	0.00	
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.99619		0.00		0	0.00	
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	85.82669		0.00		0	0.00	
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.93949		0.00		0	0.00	
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.98233		0.00		0	0.00	
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.98055		0.00		0	0.00	
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.91080		0.00		0	0.00	
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.20429		0.00		0	0.00	
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	81.92388		0.00		0	0.00	
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.92493		0.00		0	0.00	
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.77904		0.00		0	0.00	
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.35874		0.00		0	0.00	
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.34886		0.00		0	0.00	
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.62563		0.00		0	0.00	

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	100.58876			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.28589			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.56615			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.55820			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.55775			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.74000		105.93861		7.74000	105.91638			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	99.97838			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.69000		102.75209		5.69000	102.73633			0.00	0	30,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.26330			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.37500		120.30760		11.37500	120.27144			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	111.53232			0.00	0	0.00
NET46	On 25/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.98546			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.18180			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.15000		160.80015		2.15000	160.73576			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.00500		109.24819		8.00500	109.22489			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.67329			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.09593			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.09593			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.63500		110.76864		8.63500	110.74293			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.10338			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.34917			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.04508			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.03470			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.07768			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.83500		110.74891		8.83500	112.56113			0.00	0	0.00

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	101.12067			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.07773			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.10344			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.03500		110.72965		9.03500	110.70276			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.18936			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.13784			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.12061			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.44644			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.34188			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.15495			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	4.22500		135.49522		4.22500	135.43321			0.00	0	3,150,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.24000		107.94601		6.24000	102.30956			0.00	0	600,000,000.00
NRA018	On 30/11/2018	Spot Bond	7.72000		123.69981		7.72000	123.67421		4,940,800,000,000.00		640,000,000	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.20000		131.38071		8.20000	125.23638		7,544,000,000,000.00		920,000,000	760,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.04500		167.99805		2.04500	167.93125			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	8.86500		132.77653		8.86500	132.74507		5,496,300,000,000.00		620,000,000	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.10869			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.10580			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.86560			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.88149			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.70660			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.57342			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.21337			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.56644			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.64589		100.00000	17.60315			0.00	0	0.00

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	26.13744	100.00000	26.07413				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.02000	109.81290	6.02000	105.33728				0.00	0	100,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	10.58229	100.00000	10.55665				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	96.76000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	40.35398	100.00000	40.25622				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.65997				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.82575				0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.06360				0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.91704				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.55406				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.06100				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.62134				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.61009				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.68121				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.64689				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.62339				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.72038				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.67755				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.64793				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.76365				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.71327				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.67653				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	99.93567				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	99.93349				0.00	0	0.00

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	99.93251			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.93033			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.92097			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.91879			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.24754			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.86748			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	5.79000	108.06709		5.79000	108.05006			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	5.31000	95.44534		5.31000	95.43152			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	7.60500	40.36121		7.60500	40.35298			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	5.70500	115.25278		5.79000	115.07090		5,754,205,908,451,500.00	61,473,428,300	53,503,443,400.00	
R158		On 15/09/2015	Spot Bond	5.79000	115.08904		5.79000	115.07090			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	5.69000	89.94141		5.69000	89.92747			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	5.79000	121.72142		5.79000	121.70223			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	5.62000	85.20157		5.62000	85.18853			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	7.69000	126.59342		7.78500	125.67275		0,365,687,727,912,000.00	48,333,904,800	96,108,534,000.00	
R187P		On 21/12/2026	Spot Bond	7.52500	37.84014		7.52500	37.83250			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.44500	35.53143		7.44500	35.52433			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.64000	278.77292		1.64000	278.66515		79,634,054,000,000.00	48,557,350,000	25,596,009,000.00	
R201		On 21/12/2014	Spot Bond	4.88500	107.29338		4.94000	107.21601		1,215,562,592,831,000.00	48,835,740,600	99,251,328,600.00	
R202		On 07/12/2033	Spot Bond	2.23000	207.05984		2.23000	206.97649		374,577,172,203,000.00	67,971,826,100	62,328,079,300.00	
R2023		On 28/02/2023	Spot Bond	7.31000	104.10546		7.38500	103.57521		4,032,294,875,791,000.00	51,613,526,100	44,941,126,100.00	
R203		On 15/09/2017	Spot Bond	6.34500	107.37644		6.42500	107.07548		7,325,994,461,589,000.00	54,609,056,200	111,141,456,200.00	
R2030		On 31/01/2030	Spot Bond	8.46000	97.31446		8.46000	97.80223		549,900,000,000,000.00	65,000,000,000	39,400,000,000.00	
R2037		On 31/01/2037	Spot Bond	8.80000	99.01424		8.80000	98.99107		5,552,335,360,000,000.00	30,947,200,000	98,430,000,000.00	
R204		On 21/12/2018	Spot Bond	6.56000	108.95413		6.63000	108.62182		8,701,465,950,768,000.00	26,442,980,300	50,533,560,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond		8.90500	99.65603		8.90500	99.63205			3,386,197,405,402,500.00	80,257,990,500	13,096,565,408.00
R206	On 15/01/2014	Spot Bond		5.07000	102.58158		5.11000	102.55827			1,266,486,000,000,000.00	49,800,000,000	56,360,000,000.00
R207	On 15/01/2020	Spot Bond		6.88500	103.81676		6.95500	103.44475			0,001,468,363,386,500.00	52,646,094,900	44,686,934,900.00
R208	On 31/03/2021	Spot Bond		7.04500	98.77248		7.12000	98.33089			7,258,566,422,518,500.00	30,314,609,300	52,874,425,300.00
R209	On 31/03/2036	Spot Bond		8.56000	77.55266		8.67000	76.65011			2,199,011,538,624,000.00	25,118,170,400	72,610,770,400.00
R210	On 31/03/2028	Spot Bond		1.99000	158.72605		1.99000	158.66314			15,363,240,785,000.00	7,720,221,500	34,927,471,500.00
R211	On 31/01/2017	Spot Bond		0.30000	128.22701		0.30000	128.18211			8,555,700,000,000.00	28,519,000,000	26,396,849,600.00
R212	On 31/01/2022	Spot Bond		1.48000	131.22601		1.48000	131.17585			359,914,364,768,000.00	43,185,381,600	96,510,530,200.00
R213	On 28/02/2031	Spot Bond		8.36000	88.70949		8.47000	87.78833			9,370,580,952,876,000.00	20,882,889,100	86,137,653,600.00
R214	On 28/02/2041	Spot Bond		8.82500	77.11040		8.82500	77.09201			8,413,077,765,087,500.00	53,323,259,500	34,519,724,908.00
R225C	On 15/03/2014	Spot Bond		4.80000	98.17951		4.80000	98.16684			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		4.91000	95.77705		4.91000	95.76422			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		5.85000	92.30058		5.85000	92.28588			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		5.69000	89.94141		5.69000	89.92747			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.61000	87.61609		5.61000	87.60270			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.62000	85.20157		5.62000	85.18853			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		4.97500	99.22907		4.97500	99.21565			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		4.99500	96.81660		4.99500	96.80355			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		4.94500	94.51079		4.94500	94.49818			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		5.76000	91.02619		5.76000	91.01206			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.63000	88.71944		5.63000	88.70598			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.61000	86.33496		5.61000	86.32191			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.67000	83.82483		5.67000	83.81202			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.40000	79.42939		6.40000	79.41572			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.45000	76.81167		6.45000	76.79835			0.00	0	0.00

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	6.63500	73.79385	6.63500	73.78069			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	6.61500	71.49567	6.61500	71.48296			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	6.59500	69.28248	6.59500	69.27020			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	6.58500	67.11081	6.58500	67.09893			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	6.91500	63.60573	6.91500	63.59392			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	6.89500	61.56517	6.89500	61.55377			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.04000	58.87845	7.04000	58.86732			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.01000	57.01100	7.01000	57.00027			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	6.98000	55.21880	6.98000	55.20845			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	6.95000	53.49846	6.95000	53.48848			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	6.91000	51.89518	6.91000	51.88555			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	6.87000	50.35946	6.87000	50.35017			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	7.72500	44.59019	7.72500	44.58095			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	7.68500	43.11681	7.68500	43.10792			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	7.64500	41.70821	7.64500	41.69966			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	7.60500	40.36121	7.60500	40.35298			0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	7.56500	39.07280	7.56500	39.06487			0.00		0	0.00	
R350C	On 21/12/2026	Spot Bond	7.52500	37.84014	7.52500	37.83250			0.00		0	0.00	
R351C	On 21/06/2027	Spot Bond	7.48500	36.66053	7.48500	36.65317			0.00		0	0.00	
R352C	On 21/12/2027	Spot Bond	7.44500	35.53143	7.44500	35.52433			0.00		0	0.00	
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.02597			0.00		0	0.00	
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.21729			0.00		0	0.00	
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.26673			0.00		0	0.00	
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.23947			0.00		0	0.00	
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.15729			0.00		0	0.00	

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		12.77354	100.00000	12.74259				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		3.52698	100.00000	3.51844				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.79491				0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.74793				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.85426				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.42991				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.79442				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.10355				0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.48520				0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.70264				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.10908				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.17445				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.99460				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	101.50254				0.00	0	0.00
RES23	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.02852				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.81913				0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.31596				0.00	0	0.00
RES26	On 13/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.23609				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.05409				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.92147				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	102.44110				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.68406				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000	0.00000	99.78201				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.80588				0.00	0	0.00

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	99.80588			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.74592			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.83665			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.15891			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.01837			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	105.13202		12.35000	105.09779			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.97812			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.02152		100.00000	13.98755			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.89065			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.43804			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.63388			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.19924			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.18069			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	92.23058		100.00000	92.00000			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.31471			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.64923		100.00000	1.64519			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	8.97327		100.00000	8.95153			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	16.53483		100.00000	16.49477			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	11.50251		100.00000	11.47464			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	106.64990			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	99.75935			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.42000	108.58996		8.42000	108.56537			0.00	0	240,000,000.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.74008			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.09000	114.67987		7.09000	114.65816			0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.18626			0.00	0	0.00

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	8.47500	107.87135		8.47500	107.84689			50,850,000,000,000.00	6,000,000,000	750,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	100.01823			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.75350			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	99.88479			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	99.99964			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	99.99990			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.09000	107.75625		7.09000	107.73584			0.00	0	1,150,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.23000	100.96371		8.23000	100.94134			0.00	0	460,000,000.00
SBK111	On 09/04/2014	Spot Bond	1.90000	130.89225		1.90000	130.83808			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.25000	112.32484		7.25000	112.30275			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.11000	112.58599		7.11000	112.56427			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.04000	112.71687		7.04000	112.69534			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.82500	102.29988		7.82500	102.27820			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.18500	112.44598		7.18500	112.42407			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.15000	112.51129		7.15000	112.48946			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.67606			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.82349			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.70669			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.40044			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	98.50025		100.00000	98.23897			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.47500	105.55330		7.47500	105.53190			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.32685			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.44885			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.56389			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.58496			0.00	0	0.00

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		8.77000	111.17269		8.77000	111.14662			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.43500	108.90982		9.43500	108.88255			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.40981			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.45849			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.37079			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.08994			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.12000	107.01294		8.12000	106.98980			0.00	0	160,000,000.00
SBS3	On 25/05/2026	Spot Bond		8.48500	101.21879		8.48500	101.19593			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		8.82000	102.52578		8.82000	102.50172			0.00	0	30,000,000.00
SBS9	On 07/07/2016	Spot Bond		6.97000	114.17636		6.97000	114.15511			0.00	0	60,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.17000	132.20460		2.17000	267.05079			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.00000	105.39195		1.00000	125.39845			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	108.39000			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	6.06412		100.00000	6.04927			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	154.28863		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.57000	109.85593		1.57000	123.18453			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	100.38736		6.50000	100.36971			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.74650			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.44944			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.88340			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		8.52500	103.49782		8.52500	103.47420			0.00	0	10,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.54132			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.25918			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.56425			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.50948			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.93657			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.09000	108.22898		7.09000	108.20849			11,911,200,000,000.00	1,680,000,000	840,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.23000	110.81648		8.23000	103.47046			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		7.87500	102.13363		7.87500	102.11184			29,295,000,000,000.00	3,720,000,000	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.23192			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.14698			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.29150			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.15576			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		7.52500	108.12624		7.52500	108.10443			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.34936			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.36661			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.14569			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		8.80000	96.60082		8.80000	96.57797			0.00	0	2,460,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.01739			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.55830			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.98168			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		8.72800	89.80396		8.72800	89.78289			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		8.79000	89.49335		8.79000	89.47220			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.18500	105.81714		6.18500	105.79953			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.21500	97.36245		8.21500	97.34115			0.00	0	0.00

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	100.69418		0.00		0	0.00	
SSN009	On 15/09/2017	Spot Bond	7.60500	103.03542	7.60500	103.01418		0.00		0	0.00	
SSN010	On 15/09/2015	Spot Bond	6.69000	113.37438	6.69000	113.35378		0.00		0	0.00	
SSN011	On 31/01/2025	Spot Bond	2.58000	101.24806	2.58000	101.59235		0.00		0	0.00	
SSN012	On 21/12/2018	Spot Bond	7.58000	103.58842	7.58000	104.48211		0.00		0	0.00	
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.63318		0.00		0	0.00	
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.48168		0.00		0	0.00	
SSN016	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.10572		0.00		0	0.00	
SSN017	On 21/12/2026	Spot Bond	9.20500	112.37200	9.20500	113.32401		0.00		0	0.00	
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.89133		0.00		0	0.00	
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.88624		0.00		0	0.00	
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.65525		0.00		0	0.00	
SY1011	On 29/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.92705		0.00		0	0.00	
SY1012	On 29/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.92708		0.00		0	0.00	
SY1013	On 05/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.82555		0.00		0	0.00	
SY1014	On 12/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.87346		0.00		0	0.00	
SY1015	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.69444		0.00		0	0.00	
SY1016	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.63716		0.00		0	0.00	
SY1017	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.63701		0.00		0	0.00	
SY1018	On 19/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.62190		0.00		0	0.00	
SY1020	On 22/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.57926		0.00		0	0.00	
SY1021	On 26/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.52020		0.00		0	0.00	
SY1022	On 29/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.47690		0.00		0	0.00	
SY1023	On 09/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.33142		0.00		0	0.00	
SY1024	On 18/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.20016		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1025	On 23/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.70384			0.00	0	0.00
SY1027	On 20/11/2013	Spot Bond	100.00000		93.35038		100.00000	93.11224			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.30000		111.95773		6.30000	111.93866			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.34500		105.49707		8.34500	105.47337			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		63.12334		100.00000	62.98439			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		54.01820		100.00000	44.26208			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		21.67493		100.00000	21.62241			0.00	0	2,500,000,000.00
TFS06	On 20/03/2014	Spot Bond	6.32000		101.46009		6.32000	101.44295			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.09787			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.82759			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.52581			0.00	20,000,000,000	5,000,000,000.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.00517			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.89693			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	100.00000		75.41322		100.00000	75.25773		7,000,000,000,000,000.00	70,000,000,000	30,000,000,000.00	
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.93797			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.04000		106.18178		7.04000	106.16182			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.77560			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.05851			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.13394			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.10507			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.10825			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.08774		7.83000	102.06644			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.10331			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.10729			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.89440			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.10331			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.10729			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	76.91514		7.16000	101.79271			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.11509			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.11446			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.12968			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.12762			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.18926			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.18225			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.10316			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.10825			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	105.11452		8.73000	102.12046			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.11541			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.12936			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.17836			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.10839			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.86950		101.06155	5.85514			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.10268			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	104.28343			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.11700			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.12335			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.18988			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.10370			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.10597			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.10759			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.10597			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.10759			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.10839			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.10500			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.10759			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.11647			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.11647			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.11647			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.12937			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.13259			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.12857			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.19263			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.19661			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.19502			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.49219			0.00	0	130,000,000.00
TL15	On 29/04/2015	Spot Bond	7.69000		111.71662		7.69000	105.74973			0.00	0	50,000,000.00
TL20	On 22/02/2020	Spot Bond	7.13000		98.38227		7.13000	98.33931			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.32500		110.76263		7.32500	110.74098		115,588,500,000,000.00	15,780,000,000	5,864,113,200.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN20	On 17/09/2020	Spot Bond	8.15000	113.29652	8.15000	113.27152				78,025,766,655,000.00	9,573,713,700	15,980,000,000.00
TN23	On 06/11/2023	Spot Bond	8.45500	120.69206	8.45500	120.66490				196,610,149,333,500.00	23,253,713,700	10,933,713,700.00
TN25	On 19/08/2025	Spot Bond	8.82500	106.59815	8.82500	106.57314				368,002,500,000,000.00	41,700,000,000	44,187,800,000.00
TN27	On 14/11/2027	Spot Bond	8.86000	104.27487	8.86000	104.25032				142,468,800,000,000.00	16,080,000,000	6,586,629,600.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.51621				0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.11199				0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.42429				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.25713				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.29348				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.29722				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.47663				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.84868				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.28539				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.29694				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.30385				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.83951	10.00000	99.81278				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.84350	9.75000	99.81744				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.84628	100.00000	9.82088				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	98.45002				0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	97.42828				0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.92513				0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	97.32686				0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.70248				0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000	0.00000	97.08766				0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000	0.00000	96.82408				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.05602			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.85911			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	97.82041			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.59734			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	94.56968			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.25521			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.13348			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.04321			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.01572			0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.93405			0.00	0	0.00
TWC028	On 04/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.23079			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.20643			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.14745			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.11796			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond		100.00000	80.75221		100.00000	100.00000			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.21245			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.13593			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.05294			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.11840			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.52000	113.27699		8.52000	113.25088			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.40004			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.01859			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.37954			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		8.76500	105.74443		8.76500	105.71938			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	98.25670		100.00000	97.99744			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VIP1B3	On 07/11/2013	Spot Bond	100.00000		98.36533	100.00000	98.10579				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000		98.40154	100.00000	98.14190				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.37724				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.41844				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.36264				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.41301				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.41518				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.42340				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.43647				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		100.00000	0.00000	130.36000				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.15000		120.04602	6.15000	120.02627			118,080,000,000,000.00	19,200,000,000	9,690,000,000.00	
WS05	On 01/08/2018	Spot Bond	0.78000		239.89370	0.78000	239.80658			4,680,000,000,000.00	6,000,000,000	3,000,000,000.00	
WSP1	On 28/05/2015	Spot Bond	6.14000		107.93470	6.14000	107.91697			0.00	0	0.00	
WSP2	On 28/05/2017	Spot Bond	6.93000		110.14138	6.93000	110.12099			117,810,000,000,000.00	17,000,000,000	8,500,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.18500		111.89561	7.18500	111.87415			0.00	0	0.00	
WSP4	On 28/05/2020	Spot Bond	7.58000		110.91804	7.58000	110.89562			0.00	0	0.00	
WSP5	On 28/05/2021	Spot Bond	7.66000		111.26324	7.66000	111.24052			22,980,000,000,000.00	3,000,000,000	1,500,000,000.00	
Z009	On 30/11/2013	Spot Bond	4.97500		99.51171	4.97500	99.49822			0.00	0	0.00	
Z014	On 30/06/2015	Spot Bond	5.74000		90.91993	5.74000	90.90595			0.00	0	0.00	
Z018	On 31/03/2014	Spot Bond	4.96500		97.90903	4.96500	97.89599			0.00	0	0.00	
Z019	On 30/06/2014	Spot Bond	4.97500		96.70379	4.97500	96.69088			0.00	0	0.00	
Z020	On 19/10/2015	Spot Bond	5.67000		89.50276	5.67000	89.48902			0.00	0	0.00	
Z025	On 30/11/2014	Spot Bond	4.95500		94.76838	4.95500	94.75578			0.00	0	0.00	
Z071	On 01/07/2015	Spot Bond	5.74000		90.90595	5.74000	90.89197			0.00	0	7,500,000,000.00	
Z083	On 30/09/2019	Spot Bond	6.57500		68.13451	6.57500	68.12233			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA021		On 20/10/2015	Spot Bond	100.00000	25.23851	100.00000	25.19063			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	13.35906	100.00000	13.33371			0.00	0	0.00
Total for j-Bonds :										1.31e+017	0,492,353,600	0 962 254 516.00
Grand Total:										1.31e+017	0,492,382,328	0 964 346 145.00