



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 14/10/2013

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 16/10/2013	Any day expiry	9.95360	9.95360		9.91930	9.91930		13.85	0.00	0	0.00
\$ / R	On 16/10/2013	Any day expiry	9.80	158.87620	0.15888	141.46360	0.14146	158.876	16.08	0.00	0	0.00
\$ / R	On 16/10/2013	Any day expiry	9.80	5.27620	0.00528	22.16360	0.02216	5.276	16.08	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry		9.96050	9.96050	9.92630	9.92630		13.14	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	571.10760	0.57111	537.92170	0.53792	571.108	16.48	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	0.60760	0.00061	1.62170	0.00162	0.608	16.48	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	561.16570	0.56117	528.02990	0.52803	561.166	16.39	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	0.66570	0.00067	1.72990	0.00173	0.666	16.39	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	551.22930	0.55123	518.14580	0.51815	551.229	16.31	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	0.72930	0.00073	1.84580	0.00185	0.729	16.31	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	491.78720	0.49179	459.24920	0.45925	491.787	15.87	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	1.28720	0.00129	2.94920	0.00295	1.287	15.87	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	41.34960	0.04135	46.29630	0.04630	41.350	14.39	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	150.84960	0.15085	189.99630	0.19000	150.850	14.39	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry		9.96480	9.96480	9.93030	9.93030		13.76	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	478.39500	0.47840	445.64950	0.44565	478.395	15.49	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	3.59500	0.00360	5.34950	0.00535	3.595	15.49	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	468.71650	0.46872	436.17410	0.43617	468.717	15.46	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	3.91650	0.00392	5.87410	0.00587	3.916	15.46	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	459.06380	0.45906	426.74150	0.42674	459.064	15.42	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	4.26380	0.00426	6.44150	0.00644	4.264	15.42	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	420.74990	0.42075	389.49470	0.38949	420.750	15.27	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	5.94990	0.00595	9.19470	0.00919	5.950	15.27	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	50.46230	0.05046	53.40390	0.05340	50.462	15.03	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	185.66230	0.18566	223.10390	0.22310	185.662	15.03	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry		9.96910	9.96910	9.93430	9.93430		13.47	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	1,719.11190	1.71911	1,684.31440	1.68431	1,719.112	26.10	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	0.01190	0.00001	0.01440	0.00001	0.012	26.10	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	1,669.11450	1.66911	1,634.31810	1.63432	1,669.115	25.63	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	0.01450	0.00001	0.01810	0.00002	0.015	25.63	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	541.61380	0.54161	508.86690	0.50887	541.614	14.41	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	2.51380	0.00251	4.56690	0.00457	2.514	14.41	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	531.75400	0.53175	499.11930	0.49912	531.754	14.30	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	2.65400	0.00265	4.81930	0.00482	2.654	14.30	0.00	0	0.00

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	9.45	Call	521.90820		0.52191		489.39580	0.48940	521.908	14.20	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	2.80820		0.00281		5.09580	0.00510	2.808	14.20	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	379.40910		0.37941		351.70710	0.35171	379.409	13.98	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	10.30910		0.01031		17.40710	0.01741	10.309	13.98	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	290.88360		0.29088		268.71220	0.26871	290.884	13.84	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	21.78360		0.02178		34.41220	0.03441	21.784	13.84	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Call	211.09810		0.21110		196.01040	0.19601	211.098	13.69	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Put	41.99810		0.04200		61.71040	0.06171	41.998	13.69	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			9.97050		9.97050		9.93570	9.93570		13.60	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	427.89800		0.42790		399.01880	0.39902	427.898	13.84	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	7.39800		0.00740		13.31880	0.01332	7.398	13.84	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	8.65080		0.00865		11.09060	0.01109	8.651	18.66	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	638.15080		0.63815		675.39060	0.67539	638.151	18.66	0.00	0	0.00
\$ / R	On 31/10/2013	Any day expiry			9.97330		9.97330		9.93830	9.93830		13.80	0.00	0	0.00
\$ / R	On 31/10/2013	Any day expiry	10.20	Call	50.93390		0.05093		52.86450	0.05286	50.934	15.56	0.00	0	1,000.00
\$ / R	On 31/10/2013	Any day expiry	10.20	Put	277.63390		0.27763		314.56450	0.31456	277.634	15.56	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.01220		10.01220		9.97660	9.97660		14.02	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,712.48660		1.71249		1,677.01510	1.67702	1,712.487	18.45	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.28660		0.00029		0.41510	0.00042	0.287	18.45	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	603.12380		0.60312		573.82790	0.57383	603.124	13.37	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	20.92380		0.02092		27.22790	0.02723	20.924	13.37	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	594.00710		0.59401		564.94330	0.56494	594.007	13.34	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	21.80710		0.02181		28.34330	0.02834	21.807	13.34	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	584.92320		0.58492		556.09760	0.55610	584.923	13.31	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	22.72320		0.02272		29.49760	0.02950	22.723	13.31	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	497.85000		0.49785		471.98040	0.47198	497.850	13.26	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	35.65000		0.03565		45.38040	0.04538	35.650	13.26	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	381.06740		0.38107		361.00360	0.36100	381.067	13.51	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	68.86740		0.06887		84.40360	0.08440	68.867	13.51	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	41.91130		0.04191		43.28180	0.04328	41.911	18.09	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	779.71130		0.77971		816.68180	0.81668	779.711	18.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.03590		10.03590		10.00210	10.00210		13.98	115,613,568.00	11,520	522,644.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,635.92810		2.63593		2,602.14690	2.60215	2,635.928	20.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.02810		0.00003		0.04690	0.00005	0.028	20.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,036.17580		2.03618		2,002.47430	2.00247	2,036.176	18.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.27580		0.00028		0.37430	0.00037	0.276	18.75	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,288.67080		1.28867		1,255.56460	1.25556	1,288.671	15.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	2.77080		0.00277		3.46460	0.00346	2.771	15.31	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,140.33560		1.14034		1,107.56270	1.10756	1,140.336	14.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	4.43560		0.00444		5.46270	0.00546	4.436	14.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,112.84300		1.11284		1,080.14780	1.08015	1,112.843	14.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	4.84300		0.00484		5.94780	0.00595	4.843	14.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,063.67070		1.06367		1,031.12990	1.03113	1,063.671	14.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	5.67070		0.00567		6.92990	0.00693	5.671	14.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,041.98090		1.04198		1,009.51500	1.00951	1,041.981	14.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	6.08090		0.00608		7.41500	0.00742	6.081	14.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,014.83080		1.01483		982.54730	0.98255	1,014.831	14.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	6.83080		0.00683		8.34730	0.00835	6.831	14.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	945.07430		0.94507		913.35850	0.91336	945.074	13.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	9.17430		0.00917		11.25850	0.01126	9.174	13.95	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	849.52870		0.84953		818.86840	0.81887	849.529	13.74	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	13.62870		0.01363		16.76840	0.01677	13.629	13.74	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	664.57030		0.66457		637.20730	0.63721	664.570	13.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	28.67030		0.02867		35.10730	0.03511	28.670	13.32	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	576.47170		0.57647		551.45010	0.55145	576.472	13.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	40.57170		0.04057		49.35010	0.04935	40.572	13.10	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	535.83720		0.53584		512.35470	0.51235	535.837	13.19	0.00	0	0.00

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\$ / R	On	13/12/2013		Foreign Exchange Future	9.55	Put	49.93720	0.04994	60.25470	0.06025	49.937	13.19	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.59	Call	504.38460	0.50438	482.21150	0.48221	504.385	13.26	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.59	Put	58.48460	0.05848	70.11150	0.07011	58.485	13.26	0.00	0	20,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Call	496.67450	0.49667	474.83780	0.47484	496.674	13.28	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Put	60.77450	0.06077	72.73780	0.07274	60.774	13.28	0.00	0	24,700.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Call	430.19350	0.43019	411.52110	0.41152	430.193	13.44	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Put	84.29350	0.08429	99.42110	0.09942	84.294	13.44	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Call	423.14060	0.42314	404.83120	0.40483	423.141	13.45	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Put	87.24060	0.08724	102.73120	0.10273	87.241	13.45	0.00	0	400.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Call	395.62320	0.39562	378.78180	0.37878	395.623	13.52	0.00	0	2,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Put	99.72320	0.09972	116.68180	0.11668	99.723	13.52	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Call	388.92030	0.38892	372.44680	0.37245	388.920	13.54	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Put	103.02030	0.10302	120.34680	0.12035	103.020	13.54	0.00	0	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Call	356.47000	0.35647	341.85030	0.34185	356.470	13.63	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Put	120.57000	0.12057	139.75030	0.13975	120.570	13.63	0.00	0	21,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Call	325.82730	0.32583	313.05250	0.31305	325.827	13.71	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Put	139.92730	0.13993	160.95250	0.16095	139.927	13.71	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Call	297.00700	0.29701	286.04790	0.28605	297.007	13.80	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Put	161.10700	0.16111	183.94790	0.18395	161.107	13.80	0.00	0	4,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Call	264.83210	0.26483	255.97990	0.25598	264.832	13.91	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Put	188.93210	0.18893	213.87990	0.21388	188.932	13.91	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Call	244.82920	0.24483	237.32530	0.23733	244.829	13.98	0.00	0	400.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Put	208.92920	0.20893	235.22530	0.23523	208.929	13.98	0.00	0	5,902.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Call	204.54000	0.20454	199.39940	0.19940	204.540	14.45	0.00	0	250.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Put	268.64000	0.26864	297.29940	0.29730	268.640	14.45	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Call	190.28490	0.19028	185.96180	0.18596	190.285	14.63	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Put	294.38490	0.29438	323.86180	0.32386	294.385	14.63	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Call	186.87720	0.18688	182.74860	0.18275	186.877	14.68	0.00	0	6,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Put	300.97720	0.30098	330.64860	0.33065	300.977	14.68	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Call	170.72690	0.17073	167.50180	0.16750	170.727	14.91	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Put	334.82690	0.33483	365.40180	0.36540	334.827	14.91	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Call	167.66980	0.16767	164.61230	0.16461	167.670	14.96	0.00	0	21,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Put	341.76980	0.34177	372.51230	0.37251	341.770	14.96	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Call	155.98610	0.15599	153.56180	0.15356	155.986	15.15	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Put	370.08610	0.37009	401.46180	0.40146	370.086	15.15	0.00	0	5,300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Call	150.45950	0.15046	148.32850	0.14833	150.460	15.24	0.00	0	750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Put	384.55950	0.38456	416.22850	0.41623	384.559	15.24	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Call	142.54690	0.14255	140.82750	0.14083	142.547	15.38	0.00	0	10,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Put	406.64690	0.40665	438.72750	0.43873	406.647	15.38	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Call	127.99820	0.12800	127.00900	0.12701	127.998	15.67	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Put	452.09820	0.45210	484.90900	0.48491	452.098	15.67	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Call	119.17780	0.11918	118.60960	0.11861	119.178	15.85	0.00	0	20,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Put	483.27780	0.48328	516.50960	0.51651	483.278	15.85	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Call	103.43450	0.10343	103.57160	0.10357	103.435	16.23	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Put	547.53450	0.54753	581.47160	0.58147	547.534	16.23	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Call	98.20290	0.09820	98.55190	0.09855	98.203	16.38	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Put	572.30290	0.57230	606.45190	0.60645	572.303	16.38	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Call	91.88220	0.09188	92.45390	0.09245	91.882	16.59	0.00	0	6.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Put	605.98220	0.60598	640.35390	0.64035	605.982	16.59	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Call	90.37580	0.09038	90.99990	0.09100	90.376	16.64	0.00	0	18,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Put	614.47580	0.61448	648.89990	0.64890	614.476	16.64	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Call	84.63810	0.08464	85.44700	0.08545	84.638	16.85	0.00	0	25,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Put	648.73810	0.64874	683.34700	0.68335	648.738	16.85	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.65	Call	78.06130	0.07806	79.06450	0.07906	78.061	17.12	0.00	0	19,700.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.65	Put	692.16130	0.69216	726.96450	0.72696	692.161	17.12	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Put	736.18580	0.73619	771.14820	0.77115	736.186	17.38	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Call	72.08580	0.07209	73.24820	0.07325	72.086	17.38	0.00	0	550.00

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	Call	61.71660		0.06172		63.10690	0.06311	61.717	17.91	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	825.81660		0.82582		861.00690	0.86101	825.817	17.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	58.08790		0.05809		59.54130	0.05954	58.088	18.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	862.18790		0.86219		897.44130	0.89744	862.188	18.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	51.59460		0.05159		53.13920	0.05314	51.595	18.55	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	935.69460		0.93569		971.03920	0.97104	935.695	18.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	45.99280		0.04599		47.58790	0.04759	45.993	18.97	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,010.09280		1.01009		1,045.48790	1.04549	1,010.093	18.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	36.94170		0.03694		38.49820	0.03850	36.942	19.69	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	1,151.04170		1.15104		1,186.39820	1.18640	1,151.042	19.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	34.42570		0.03443		35.95670	0.03596	34.426	19.93	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,198.52570		1.19853		1,233.85670	1.23386	1,198.526	19.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	28.07310		0.02807		29.50460	0.02950	28.073	20.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,342.17310		1.34217		1,377.40460	1.37740	1,342.173	20.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	23.15580		0.02316		24.47170	0.02447	23.156	21.38	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,487.25580		1.48726		1,522.37170	1.52237	1,487.256	21.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	18.22920		0.01823		19.38730	0.01939	18.229	22.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,682.32920		1.68233		1,717.28730	1.71729	1,682.329	22.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	13.20260		0.01320		14.14580	0.01415	13.203	23.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,977.30260		1.97730		2,012.04580	2.01205	1,977.303	23.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	12.26780		0.01227		12.98900	0.01299	12.268	26.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,326.36780		2.32637		2,360.88900	2.36089	2,326.368	26.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	12.04350		0.01204		12.68650	0.01269	12.043	27.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,476.14350		2.47614		2,510.58650	2.51059	2,476.144	27.71	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.05130		10.05130		10.01770	10.01770		14.10	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	557.81980		0.55782		535.88980	0.53589	557.820	13.03	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	56.51980		0.05652		68.18980	0.06819	56.520	13.03	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	526.98250		0.52698		506.16510	0.50617	526.983	13.12	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	65.68250		0.06568		78.46510	0.07847	65.683	13.12	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	519.42500		0.51943		498.88870	0.49889	519.425	13.14	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	68.12500		0.06813		81.18870	0.08119	68.125	13.14	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	511.92950		0.51193		491.67540	0.49168	511.929	13.16	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	70.62950		0.07063		83.97540	0.08398	70.629	13.16	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	71.89440		0.07189		73.16180	0.07316	71.894	17.80	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	860.59440		0.86059		895.46180	0.89546	860.594	17.80	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.10670		10.10670		10.07230	10.07230		14.40	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	1,809.78480		1.80978		1,776.17390	1.77617	1,809.785	16.04	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	3.08480		0.00308		3.87390	0.00387	3.085	16.04	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	308.11630		0.30812		301.73310	0.30173	308.116	14.48	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	321.41630		0.32142		349.43310	0.34943	321.416	14.48	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	188.67670		0.18868		186.91680	0.18692	188.677	16.00	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	591.97670		0.59198		624.61680	0.62462	591.977	16.00	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	186.37550		0.18638		184.69450	0.18469	186.375	16.04	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	599.67550		0.59968		632.39450	0.63239	599.676	16.04	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	184.10600		0.18411		182.50040	0.18250	184.106	16.08	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	607.40600		0.60741		640.20040	0.64020	607.406	16.08	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.14900		10.14900		10.11470	10.11470		14.83	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	1,855.89900		1.85590		1,822.24410	1.82224	1,855.899	16.21	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	6.89900		0.00690		7.54410	0.00754	6.899	16.21	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	432.65630		0.43266		422.22200	0.42222	432.656	14.45	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	283.65630		0.28366		307.52200	0.30752	283.656	14.45	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	233.11630		0.23312		231.26070	0.23126	233.116	16.31	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	654.11630		0.65412		686.56070	0.68656	654.116	16.31	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	230.71100		0.23071		228.93650	0.22894	230.711	16.34	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	661.71100		0.66171		694.23650	0.69424	661.711	16.34	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	228.33670		0.22834		226.63950	0.22664	228.337	16.38	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	669.33670		0.66934		701.93950	0.70194	669.337	16.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/02/2014	Any day expiry			10.15040		10.15040		10.11620	10.11620		14.84	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	220.96620		0.22097	219.69140	0.21969	0.21969	220.966	16.52	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	700.56620		0.70057	733.49140	0.73349	0.73349	700.566	16.52	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.15190		10.15190		10.11760	10.11760		14.86	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,100.43560		1.10044	1,070.25170	1.07025	1.07025	1,100.436	14.01	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	38.53560		0.03854	42.65170	0.04265	0.04265	38.536	14.01	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,091.22080		1.09122	1,061.12120	1.06112	1.06112	1,091.221	13.98	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	39.32080		0.03932	43.52120	0.04352	0.04352	39.321	13.98	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,082.02110		1.08202	1,052.25830	1.05226	1.05226	1,082.021	13.95	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	40.12110		0.04012	44.65830	0.04466	0.04466	40.121	13.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.17670		10.17670		10.14250	10.14250		14.91	315,477.70	31	69,621.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,479.41220		2.47941	2,445.58370	2.44558	2.44558	2,479.412	17.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	2.71220		0.00271	3.08370	0.00308	0.00308	2.712	17.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,984.68680		1.98469	1,951.15850	1.95116	1.95116	1,984.687	16.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	7.98680		0.00799	8.65850	0.00866	0.00866	7.987	16.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,498.37810		1.49838	1,466.42610	1.46643	1.46643	1,498.378	15.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	21.67810		0.02168	23.92610	0.02393	0.02393	21.678	15.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	991.13650		0.99114	964.04310	0.96404	0.96404	991.136	13.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	64.43650		0.06444	71.54310	0.07154	0.07154	64.436	13.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	719.23970		0.71924	698.88730	0.69889	0.69889	719.240	13.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	132.53970		0.13254	146.38730	0.14639	0.14639	132.540	13.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	711.83860		0.71184	691.71580	0.69172	0.69172	711.839	13.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	135.13860		0.13514	149.21580	0.14922	0.14922	135.139	13.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	704.47280		0.70447	684.58100	0.68458	0.68458	704.473	13.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	137.77280		0.13777	152.08100	0.15208	0.15208	137.773	13.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	643.17410		0.64317	625.43540	0.62544	0.62544	643.174	13.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	166.47410		0.16647	182.93540	0.18294	0.18294	166.474	13.79	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	612.14130		0.61214	595.61690	0.59562	0.59562	612.141	13.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	185.44130		0.18544	203.11690	0.20312	0.20312	185.441	13.92	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	582.31450		0.58231	567.00390	0.56700	0.56700	582.314	14.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	205.61450		0.20561	224.50390	0.22450	0.22450	205.615	14.04	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	526.24270		0.52624	513.32770	0.51333	0.51333	526.243	14.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	249.54270		0.24954	270.82770	0.27083	0.27083	249.543	14.29	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	367.74990		0.36775	361.90360	0.36190	0.36190	367.750	15.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	441.04990		0.44105	469.40360	0.46940	0.46940	441.050	15.25	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	350.03410		0.35003	344.87780	0.34488	0.34488	350.034	15.41	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	473.33410		0.47333	502.37780	0.50238	0.50238	473.334	15.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	333.24550		0.33325	328.73530	0.32874	0.32874	333.246	15.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	506.54550		0.50655	536.23530	0.53624	0.53624	506.546	15.58	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	317.34010		0.31734	313.43570	0.31344	0.31344	317.340	15.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	540.64010		0.54064	570.93570	0.57094	0.57094	540.640	15.74	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	302.27700		0.30228	298.94220	0.29894	0.29894	302.277	15.91	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	575.57700		0.57558	606.44220	0.60644	0.60644	575.577	15.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	288.01610		0.28802	285.21080	0.28521	0.28521	288.016	16.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	611.31610		0.61132	642.71080	0.64271	0.64271	611.316	16.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	261.74260		0.26174	259.89250	0.25989	0.25989	261.743	16.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	685.04260		0.68504	717.39250	0.71739	0.71739	685.043	16.41	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	259.27260		0.25927	257.51000	0.25751	0.25751	259.273	16.44	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	692.57260		0.69257	725.01000	0.72501	0.72501	692.573	16.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	249.65740		0.24966	248.23630	0.24824	0.24824	249.657	16.58	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	722.95740		0.72296	755.73630	0.75574	0.75574	722.957	16.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	208.22920		0.20823	207.95860	0.20796	0.20796	208.229	17.27	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	881.52920		0.88153	915.45860	0.91546	0.91546	881.529	17.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	182.69570		0.18270	183.05350	0.18305	0.18305	182.696	17.80	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,005.99570		1.00600	1,040.55350	1.04055	1.04055	1,005.996	17.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	167.88800		0.16789	168.57060	0.16857	0.16857	167.888	18.14	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,091.18800		1.09119	1,126.07060	1.12607	1.12607	1,091.188	18.14	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
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	161.07380		0.16107		161.89470	0.16189	161.074	18.32	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,134.37380		1.13437		1,169.39470	1.16939	1,134.374	18.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	148.23690		0.14824		149.28610	0.14929	148.237	18.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,221.53690		1.22154		1,256.78610	1.25679	1,221.537	18.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	121.58630		0.12159		123.01420	0.12301	121.586	19.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,444.88630		1.44489		1,480.51420	1.48051	1,444.886	19.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	101.10730		0.10111		102.72520	0.10273	101.107	20.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,674.40730		1.67441		1,710.22520	1.71023	1,674.407	20.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	85.23900		0.08524		86.93170	0.08693	85.239	21.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,908.53900		1.90854		1,944.43170	1.94443	1,908.539	21.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	74.48440		0.07448		76.16630	0.07617	74.484	22.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,147.78440		2.14778		2,183.66630	2.18367	2,147.784	22.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	72.20920		0.07221		73.80420	0.07380	72.209	23.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,395.50920		2.39551		2,431.30420	2.43130	2,395.509	23.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	71.30660		0.07131		72.85040	0.07285	71.307	24.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,544.60660		2.54461		2,580.35040	2.58035	2,544.607	24.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	71.07120		0.07107		72.59820	0.07260	71.071	24.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,594.37120		2.59437		2,630.09820	2.63010	2,594.371	24.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	70.54550		0.07055		72.02300	0.07202	70.546	25.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,743.84550		2.74385		2,779.52300	2.77952	2,743.845	25.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	70.26100		0.07026		71.69160	0.07169	70.261	26.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,893.56100		2.89356		2,929.19160	2.92919	2,893.561	26.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	26.41340		0.02641		27.38660	0.02739	26.413	27.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	4,099.71340		4.09971		4,134.88660	4.13489	4,099.713	27.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	20.73250		0.02073		21.59200	0.02159	20.733	27.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,344.03250		4.34403		4,379.09200	4.37909	4,344.033	27.83	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.17960		10.17960		10.14540	10.14540		14.93	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,136.28960		1.13629		1,107.12750	1.10713	1,136.290	14.08	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	46.68960		0.04669		51.72750	0.05173	46.690	14.08	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,127.15490		1.12715		1,098.08890	1.09809	1,127.155	14.05	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	47.55490		0.04755		52.68890	0.05269	47.555	14.05	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,118.03630		1.11804		1,089.06660	1.08907	1,118.036	14.03	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	48.43630		0.04844		53.66660	0.05367	48.436	14.03	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.18980		10.18980		10.15560	10.15560		15.11	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	1,901.07130		1.90107		1,867.89470	1.86789	1,901.071	16.23	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	11.27130		0.01127		12.29470	0.01229	11.271	16.23	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	447.66070		0.44766		438.99170	0.43899	447.661	14.84	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	357.86070		0.35786		383.39170	0.38339	357.861	14.84	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.28000		10.28000		10.24590	10.24590		15.52	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	648.26440		0.64826		635.85630	0.63586	648.264	14.52	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	308.26440		0.30826		329.95630	0.32996	308.264	14.52	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	643.18230		0.64318		630.92860	0.63093	643.182	14.54	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	313.18230		0.31318		335.02860	0.33503	313.182	14.54	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	638.13670		0.63814		626.03940	0.62604	638.137	14.57	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	318.13670		0.31814		340.13940	0.34014	318.137	14.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.30690		10.30690		10.27260	10.27260		15.57	0.00	0	18,463.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,320.23230		2.32023		2,286.41120	2.28641	2,320.232	16.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	13.33230		0.01333		13.81120	0.01381	13.332	16.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,884.68960		1.88469		1,852.15810	1.85216	1,884.690	15.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	27.78960		0.02779		29.55810	0.02956	27.790	15.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,705.18380		1.70518		1,673.49040	1.67349	1,705.184	15.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	38.28380		0.03828		40.89040	0.04089	38.284	15.00	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,602.75660		1.60276		1,571.67110	1.57167	1,602.757	14.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	45.85660		0.04586		49.07110	0.04907	45.857	14.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,575.04020		1.57504		1,544.13770	1.54414	1,575.040	14.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	48.14020		0.04814		51.53770	0.05154	48.140	14.75	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,375.09040		1.37509		1,345.77630	1.34578	1,375.090	14.34	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	68.19040	0.06819	73.17630	0.07318	68.190	14.34	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,199.32420	1.19932	1,171.86770	1.17187	1,199.324	13.97	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	92.42420	0.09242	99.26770	0.09927	92.424	13.97	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	900.14010	0.90014	878.31660	0.87832	900.140	14.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	183.24010	0.18324	195.71660	0.19572	183.240	14.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	893.15090	0.89315	871.49490	0.87149	893.151	14.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	186.25090	0.18625	198.89490	0.19889	186.251	14.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	886.19730	0.88620	864.70400	0.86470	886.197	14.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	189.29730	0.18930	202.10400	0.20210	189.297	14.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	792.33670	0.79234	773.21760	0.77322	792.337	14.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	235.43670	0.23544	250.61760	0.25062	235.437	14.18	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	760.42130	0.76042	745.21250	0.74521	760.421	14.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	253.52130	0.25352	272.61250	0.27261	253.521	14.21	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	669.83640	0.66984	657.25550	0.65726	669.836	14.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	332.93640	0.33294	354.65550	0.35466	332.936	14.67	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	650.13980	0.65014	638.13410	0.63813	650.140	14.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	353.23980	0.35324	375.53410	0.37553	353.240	14.78	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	594.56920	0.59457	584.20360	0.58420	594.569	15.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	417.66920	0.41767	441.60360	0.44160	417.669	15.11	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	367.20790	0.36721	363.29060	0.36329	367.208	16.96	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	860.30790	0.86031	890.69060	0.89069	860.308	16.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	220.77710	0.22078	220.17260	0.22017	220.777	19.17	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,513.87710	1.51388	1,547.57260	1.54757	1,513.877	19.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	185.84360	0.18584	185.89040	0.18589	185.844	19.97	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,778.94360	1.77894	1,813.29040	1.81329	1,778.944	19.97	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	175.95780	0.17596	176.17190	0.17617	175.958	20.23	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,869.05780	1.86906	1,903.57190	1.90357	1,869.058	20.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	158.39340	0.15839	158.88300	0.15888	158.393	20.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,051.49340	2.05149	2,086.28300	2.08628	2,051.493	20.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	155.19720	0.15520	155.73540	0.15574	155.197	20.87	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	2,088.29720	2.08830	2,123.13540	2.12314	2,088.297	20.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	143.61370	0.14361	146.72090	0.14672	143.614	21.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,336.71370	2.33671	2,374.12090	2.37412	2,336.714	21.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	137.53590	0.13754	140.77800	0.14078	137.536	23.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,730.63590	2.73064	2,768.17800	2.76818	2,730.636	23.87	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.31430	10.31430	10.28010	10.28010		15.57	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,583.18840	1.58319	1,552.17500	1.55218	1,583.188	14.70	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	48.88840	0.04889	52.07500	0.05207	48.888	14.70	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	603.95230	0.60395	592.86080	0.59286	603.952	15.11	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	419.65230	0.41965	442.76080	0.44276	419.652	15.11	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	160.23670	0.16024	160.64940	0.16065	160.237	20.83	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	2,085.93670	2.08594	2,120.54940	2.12055	2,085.937	20.83	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.41430	10.41430	10.37990	10.37990		15.93	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	795.07280	0.79507	781.89580	0.78190	795.073	14.83	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	370.77280	0.37077	391.99580	0.39200	370.773	14.83	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	790.12530	0.79013	777.07870	0.77708	790.125	14.85	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	375.82530	0.37583	397.17870	0.39718	375.825	14.85	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	785.21130	0.78521	772.29440	0.77229	785.211	14.88	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	380.91130	0.38091	402.39440	0.40239	380.911	14.88	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	644.71980	0.64472	635.66670	0.63567	644.720	15.74	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	560.41980	0.56042	585.76670	0.58577	560.420	15.74	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	250.14030	0.25014	250.07950	0.25008	250.140	20.02	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,905.84030	1.90584	1,940.17950	1.94018	1,905.840	20.02	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.45210	10.45210	10.41770	10.41770		16.05	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,573.40420	2.57340	2,540.21450	2.54021	2,573.404	16.38	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	21.30420	0.02130	22.51450	0.02251	21.304	16.38	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,092.70310	2.09270	2,061.66300	2.06166	2,092.703	15.24	0.00	0	0.00

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	8.40	Put	40.60310		0.04060		43.96300	0.04396	40.603	15.24	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,637.46810		1.63747	1,608.96470	1.60896	1,637.468	14.66	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	85.36810		0.08537	91.26470	0.09126	85.368	14.66	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	1,550.12410		1.55012	1,522.25270	1.52225	1,550.124	14.55	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	98.02410		0.09802	104.55270	0.10455	98.024	14.55	980,241.00	10,000	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,297.61790		1.29762	1,271.88130	1.27188	1,297.618	14.20	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	145.51790		0.14552	154.18130	0.15418	145.518	14.20	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,076.64030		1.07664	1,057.40740	1.05741	1,076.640	14.31	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	224.54030		0.22454	239.70740	0.23971	224.540	14.31	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	888.46530		0.88847	872.71720	0.87272	888.465	14.66	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	336.36530		0.33637	355.01720	0.35502	336.365	14.66	0.00	0	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	834.54920		0.83455	822.80630	0.82281	834.549	14.85	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	382.44920		0.38245	405.10630	0.40511	382.449	14.85	0.00	0	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	704.14220		0.70414	695.57170	0.69557	704.142	15.63	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	542.04220		0.54204	567.87170	0.56787	542.042	15.63	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	700.09080		0.70009	691.61590	0.69162	700.091	15.65	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	547.99080		0.54799	573.91590	0.57392	547.991	15.65	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	696.06750		0.69607	687.69150	0.68769	696.068	15.68	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	553.96750		0.55397	579.99150	0.57999	553.968	15.68	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	484.79970		0.48480	480.74630	0.48075	484.800	17.26	0.00	0	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	982.69970		0.98270	1,013.04630	1.01305	982.700	17.26	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	288.12120		0.28812	288.05640	0.28806	288.121	19.76	5,762,424.00	20,000	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,836.02120		1.83602	1,870.35640	1.87036	1,836.021	19.76	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	275.60590		0.27561	275.76390	0.27576	275.606	19.99	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,923.50590		1.92351	1,958.06390	1.95806	1,923.506	19.99	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	226.94270		0.22694	230.85180	0.23085	226.943	21.24	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,374.84270		2.37484	2,413.15180	2.41315	2,374.843	21.24	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	214.87750		0.21488	219.15190	0.21915	214.878	23.62	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,912.77750		2.91278	2,951.45190	2.95145	2,912.778	23.62	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.60100		10.60100	10.56840	10.56840		16.55	0.00	0	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,635.89800		2.63590	2,605.62990	2.60563	2,635.898	16.08	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	34.89800		0.03490	37.22990	0.03723	34.898	16.08	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,209.55640		2.20956	2,180.71400	2.18071	2,209.556	15.19	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	58.55640		0.05856	62.31400	0.06231	58.556	15.19	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,162.91920		2.16292	2,135.42430	2.13542	2,162.919	15.09	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	61.91920		0.06192	67.02430	0.06702	61.919	15.09	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,117.63270		2.11763	2,090.41760	2.09042	2,117.633	15.06	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	66.63270		0.06663	72.01760	0.07202	66.633	15.06	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	1,724.28120		1.72428	1,699.91280	1.69991	1,724.281	14.80	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	123.28120		0.12328	131.51280	0.13151	123.281	14.80	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,324.67220		1.32467	1,304.13400	1.30413	1,324.672	14.52	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	223.67220		0.22367	235.73400	0.23573	223.672	14.52	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,253.97570		1.25398	1,237.83310	1.23783	1,253.976	14.56	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	252.97570		0.25298	269.43310	0.26943	252.976	14.56	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,011.91020		1.01191	999.95200	0.99995	1,011.910	15.12	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	410.91020		0.41091	431.55200	0.43155	410.910	15.12	0.00	0	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	790.15480		0.79015	785.12070	0.78512	790.155	16.30	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	689.15480		0.68915	716.72070	0.71672	689.155	16.30	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	622.37610		0.62238	619.80260	0.61980	622.376	17.39	0.00	0	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,021.37610		1.02138	1,051.40260	1.05140	1,021.376	17.39	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	497.62710		0.49763	497.28290	0.49728	497.627	18.45	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	1,396.62710		1.39663	1,428.88290	1.42888	1,396.627	18.45	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	404.48080		0.40448	405.23710	0.40524	404.481	19.48	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,803.48080		1.80348	1,836.83710	1.83684	1,803.481	19.48	0.00	0	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.03590		10.03590	10.00210	10.00210		13.98	200,718.00	20	0	828.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	58,511.65100		0.58512	55,983.91190	0.55984	58,511.651	13.13	0.00	0	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	3,921.65100	0.03922	4,773.91190	0.04774	3,921.651	13.13	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	57,647.17330	0.57647	55,145.00870	0.55145	57,647.173	13.10	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	4,057.17330	0.04057	4,935.00870	0.04935	4,057.173	13.10	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	56,823.16170	0.56823	54,350.85090	0.54351	56,823.162	13.12	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	4,233.16170	0.04233	5,140.85090	0.05141	4,233.162	13.12	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	15,598.61030	0.15599	15,356.17750	0.15356	15,598.610	15.15	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	37,008.61030	0.37009	40,146.17750	0.40146	37,008.610	15.15	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	13,031.09880	0.13031	12,920.76990	0.12921	13,031.099	15.62	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	44,441.09880	0.44441	47,710.76990	0.47711	44,441.099	15.62	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	87,132.24360	0.87132	90,658.98760	0.90659	87,132.244	18.18	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	5,722.24360	0.05722	5,868.98760	0.05869	5,722.244	18.18	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.17670	10.17670	10.14250	10.14250		15.38	0.00	0	25.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	29,066.40220	0.29066	28,783.04930	0.28783	29,066.402	16.04	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	60,396.40220	0.60396	63,533.04930	0.63533	60,396.402	16.04	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	28,790.35610	0.28790	28,516.21310	0.28516	28,790.356	16.07	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	61,120.35610	0.61120	64,266.21310	0.64266	61,120.356	16.07	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	28,517.60540	0.28518	28,252.02160	0.28252	28,517.605	16.11	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	61,847.60540	0.61848	65,002.02160	0.65002	61,847.605	16.11	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.30690	10.30690	10.27260	10.27260		0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	38,310.00000	0.38310	41,740.00000	0.41740	38,310.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	39,310.00000	0.39310	42,740.00000	0.42740	39,310.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	40,310.00000	0.40310	43,740.00000	0.43740	40,310.000	0.00	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			16.06440	16.06440	15.94610	15.94610		13.11	14,682,861.60	914	29,735.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,206.16070	1.20616	1,101.59580	1.10160	1,206.161	13.48	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	31.76070	0.03176	45.49580	0.04550	31.761	13.48	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,196.67350	1.19667	1,092.41680	1.09242	1,196.674	13.44	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	32.27350	0.03227	46.31680	0.04632	32.273	13.44	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,187.19430	1.18719	1,083.25360	1.08325	1,187.194	13.41	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	32.79430	0.03279	47.15360	0.04715	32.794	13.41	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			16.27870	16.27870	16.15860	16.15860		14.00	0.00	0	6,802.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	3,444.75280	3.44475	3,326.00600	3.32601	3,444.753	18.50	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	16.05280	0.01605	17.40600	0.01741	16.053	18.50	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	3,296.97770	3.29698	3,178.10660	3.17811	3,296.978	18.10	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	18.27770	0.01828	19.50660	0.01951	18.278	18.10	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	2,072.65180	2.07265	1,959.11460	1.95911	2,072.652	13.99	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	43.95180	0.04395	50.51460	0.05051	43.952	13.99	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	2,034.02000	2.03402	1,920.80750	1.92081	2,034.020	13.86	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	45.32000	0.04532	52.20750	0.05221	45.320	13.86	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	2,024.37010	2.02437	1,911.24120	1.91124	2,024.370	13.83	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	45.67010	0.04567	52.64120	0.05264	45.670	13.83	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	2,014.72500	2.01472	1,901.67910	1.90168	2,014.725	13.80	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	46.02500	0.04603	53.07910	0.05308	46.025	13.80	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	1,832.13410	1.83213	1,720.88450	1.72088	1,832.134	13.17	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	53.43410	0.05343	62.28450	0.06228	53.434	13.17	0.00	0	327.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.47670	16.47670	16.35540	16.35540		14.51	0.00	0	200.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	979.59220	0.97959	921.08640	0.92109	979.592	14.04	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	542.89220	0.54289	605.68640	0.60569	542.892	14.04	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	974.48770	0.97449	916.29020	0.91629	974.488	14.05	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	547.78770	0.54779	610.89020	0.61089	547.788	14.05	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	552.71150	0.55271	616.11670	0.61612	552.712	14.06	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	969.41150	0.96941	911.51670	0.91152	969.411	14.06	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			16.69650	16.69650	16.57500	16.57500		14.90	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	897.17560	0.89718	853.30050	0.85330	897.176	15.08	0.00	0	0.00

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	16.84	Put	1,040.67560		1.04068	1,118.30050	1.11830		1,040.676	15.08	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	893.52460		0.89352	849.85570	0.84986		893.525	15.10	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	1,047.02460		1.04702	1,124.85570	1.12486		1,047.025	15.10	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	889.89630		0.88990	846.42650	0.84643		889.896	15.11	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	1,053.39630		1.05340	1,131.42650	1.13143		1,053.396	15.11	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10232		0.10232	0.10177	0.10177			16.66	0.00	0	14,280.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,241.52370		0.01242	1,188.07160	0.01188		1,241.524	17.63	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	9.92370		0.00010	10.87160	0.00011		9.924	17.63	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	403.85090		0.00404	377.89550	0.00378		403.851	16.66	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	172.25090		0.00172	200.69550	0.00201		172.251	16.66	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	85.88370		0.00086	83.48090	0.00083		85.884	19.86	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	854.28370		0.00854	906.28090	0.00906		854.284	19.86	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10384		0.10384	0.10329	0.10329			17.35	0.00	0	50.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,427.33340		0.01427	1,377.94580	0.01378		1,427.333	16.42	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	42.93340		0.00043	49.44580	0.00049		42.933	16.42	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	675.56920		0.00676	646.31890	0.00646		675.569	17.35	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	291.16920		0.00291	317.81890	0.00318		291.169	17.35	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	294.88070		0.00295	285.48150	0.00285		294.881	19.82	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	910.48070		0.00910	956.98150	0.00957		910.481	19.82	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.63780		13.63780	13.56910	13.56910			12.94	15,165,233.60	1,112	79,731.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,439.30650		2.43931	2,371.14130	2.37114		2,439.306	18.88	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1.50650		0.00151	2.04130	0.00204		1.507	18.88	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,196.96350		2.19696	2,128.97870	2.12898		2,196.964	17.74	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	2.16350		0.00216	2.87870	0.00288		2.163	17.74	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,147.13480		2.14713	2,079.19520	2.07920		2,147.135	17.50	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	2.33480		0.00233	3.09520	0.00310		2.335	17.50	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,097.32120		2.09732	2,029.43000	2.02943		2,097.321	17.27	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	2.52120		0.00252	3.33000	0.00333		2.521	17.27	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Call	1,395.94320		1.39594	1,329.90200	1.32990		1,395.943	13.95	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Put	8.14320		0.00814	10.80200	0.01080		8.143	13.95	0.00	0	22,875.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Put	9.23230		0.00923	12.40090	0.01240		9.232	13.80	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Call	1,347.03230		1.34703	1,281.50090	1.28150		1,347.032	13.80	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,153.02130		1.15302	1,090.36620	1.09037		1,153.021	13.20	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	15.22130		0.01522	21.26620	0.02127		15.221	13.20	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,057.31070		1.05731	996.72320	0.99672		1,057.311	12.90	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	19.51070		0.01951	27.62320	0.02762		19.511	12.90	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Put	24.97140		0.02497	35.67400	0.03567		24.971	12.60	0.00	0	25,925.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Call	962.77140		0.96277	904.77400	0.90477		962.771	12.60	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Call	916.03240		0.91603	859.54930	0.85955		916.032	12.45	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Put	28.23240		0.02823	40.44930	0.04045		28.232	12.45	0.00	0	800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Call	823.83020		0.82383	770.88420	0.77088		823.830	12.15	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Put	36.03020		0.03603	51.78420	0.05178		36.030	12.15	0.00	0	15,000.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Put	48.52700		0.04853	71.05110	0.07105		48.527	12.07	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Call	736.32700		0.73633	690.15110	0.69015		736.327	12.07	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	616.53070		0.61653	577.86160	0.57786		616.531	12.27	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	78.73070		0.07873	108.76160	0.10876		78.731	12.27	0.00	0	6,100.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	542.86630		0.54287	509.40820	0.50941		542.866	12.41	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	105.06630		0.10507	140.30820	0.14031		105.066	12.41	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Put	174.26170		0.17426	219.72420	0.21972		174.262	12.67	0.00	0	3,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Call	412.06170		0.41206	388.82420	0.38882		412.062	12.67	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	167.03340		0.16703	164.77510	0.16478		167.033	14.12	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	529.23340		0.52923	595.67510	0.59568		529.233	14.12	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Call	132.98050		0.13298	132.73940	0.13274		132.980	14.57	0.00	0	15,250.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Put	645.18050		0.64518	713.63940	0.71364		645.181	14.57	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 13/12/2013	Foreign Exchange Future	14.40	Put	853.89100		0.85389		924.47640	0.92448	853.891	15.34	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Call	91.69100		0.09169		93.57640	0.09358	91.691	15.34	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	64.48160		0.06448		67.03070	0.06703	64.482	16.16	0.00	0	12,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	1,076.68160		1.07668		1,147.93070	1.14793	1,076.682	16.16	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Call	36.29010		0.03629		37.98320	0.03798	36.290	17.28	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Put	1,448.49010		1.44849		1,518.88320	1.51888	1,448.490	17.28	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,733.56100		1.73356		1,803.82900	1.80383	1,733.561	17.67	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	21.36100		0.02136		22.92900	0.02293	21.361	17.67	0.00	0	7,500.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.83260		13.83260		13.76260	13.76260		13.85	0.00	0	25,576.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,401.71440		1.40171		1,346.87310	1.34687	1,401.714	12.88	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	59.11440		0.05911		74.27310	0.07427	59.114	12.88	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,392.89390		1.39289		1,338.27040	1.33827	1,392.894	12.88	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	60.29390		0.06029		75.67040	0.07567	60.294	12.88	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,384.09370		1.38409		1,329.69020	1.32969	1,384.094	12.88	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	61.49370		0.06149		77.09020	0.07709	61.494	12.88	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,262.95180		1.26295		1,211.81940	1.21182	1,262.952	12.86	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	80.35180		0.08035		99.21940	0.09922	80.352	12.86	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.01300		14.01300		13.94250	13.94250		14.46	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	755.54270		0.75554		737.03010	0.73703	755.543	14.13	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	532.54270		0.53254		584.53010	0.58453	532.543	14.13	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	750.92190		0.75092		732.62360	0.73262	750.922	14.15	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	537.92190		0.53792		590.12360	0.59012	537.922	14.15	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	543.32790		0.54333		595.74260	0.59574	543.328	14.16	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	746.32790		0.74633		728.24260	0.72824	746.328	14.16	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.21500		14.21500		14.14300	14.14300		14.83	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	760.84400		0.76084		749.35570	0.74936	760.844	15.05	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	885.84400		0.88584		946.35570	0.94636	885.844	15.05	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	757.23590		0.75724		745.87750	0.74588	757.236	15.07	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	892.23590		0.89224		952.87750	0.95288	892.236	15.07	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	753.64700		0.75365		742.41200	0.74241	753.647	15.08	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	898.64700		0.89865		959.41200	0.95941	898.647	15.08	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.42130		14.42130		14.35100	14.35100		15.30	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,271.34820		1.27135		1,248.79630	1.24880	1,271.348	14.19	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	540.04820		0.54005		587.79630	0.58780	540.048	14.19	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	544.46690		0.54447		592.82580	0.59283	544.467	14.20	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,265.76690		1.26577		1,243.82580	1.24383	1,265.767	14.20	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,260.65100		1.26065		1,238.88240	1.23888	1,260.651	14.21	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	549.35100		0.54935		597.88240	0.59788	549.351	14.21	0.00	0	0.00
2025	On 07/11/2013	Bond Future			109.53646		109.53646		109.50918	109.50918			0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	1,453.54000		1.45354		1,480.82000	1.48082	1,453.540		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	1,463.54000		1.46354		1,490.82000	1.49082	1,463.540		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	1,473.54000		1.47354		1,500.82000	1.50082	1,473.540		0.00	0	0.00
2038	On 07/11/2013	Bond Future			106.01423		106.01423		105.98635	105.98635			0.00	0	18.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	3,975.77000		3.97577		4,003.65000	4.00365	3,975.770		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	3,985.77000		3.98577		4,013.65000	4.01365	3,985.770		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	3,995.77000		3.99577		4,023.65000	4.02365	3,995.770		0.00	0	0.00
2050	On 07/11/2013	Bond Future			110.33966		110.33966		110.31051	110.31051			0.00	0	122.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
2050	On 07/11/2013	Bond Future	109.99	Call	349.66000	0.34966	320.51000	0.32051	349.660		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	339.66000	0.33966	310.51000	0.31051	339.660		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	329.66000	0.32966	300.51000	0.30051	329.660		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			413.57000	413.57000	414.53500	414.53500			0.00	0	0.00
AL37	On 06/02/2014	Index Future			419.01100	419.01100	419.98900	419.98900			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			490.19100	490.19100	492.17000	492.17000			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			496.64000	496.64000	498.64500	498.64500			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			439.36400	439.36400	441.55100	441.55100			0.00	0	759.00
ALBI	On 06/02/2014	Index Future			445.14400	445.14400	447.36000	447.36000			0.00	0	73.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.47720	9.47720	9.42990	9.42990		11.92	0.00	0	9,764.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,180.29870	1.18030	1,134.01470	1.13401	1,180.299	15.23	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	3.09870	0.00310	4.11470	0.00411	3.099	15.23	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	886.37730	0.88638	841.20130	0.84120	886.377	14.02	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	9.17730	0.00918	11.30130	0.01130	9.177	14.02	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	102.98330	0.10298	124.64720	0.12465	102.983	11.70	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	280.18330	0.28018	254.54720	0.25455	280.183	11.70	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	190.55820	0.19056	171.92100	0.17192	190.558	11.87	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	173.35820	0.17336	202.02100	0.20202	173.358	11.87	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	185.71030	0.18571	167.62710	0.16763	185.710	11.88	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	178.51030	0.17851	207.72710	0.20773	178.510	11.88	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	183.74970	0.18375	213.51690	0.21352	183.750	11.89	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	180.94970	0.18095	163.41690	0.16342	180.950	11.89	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	131.80010	0.13180	119.13010	0.11913	131.800	12.11	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	254.60010	0.25460	289.23010	0.28923	254.600	12.11	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	16.70440	0.01670	14.98670	0.01499	16.704	13.81	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	839.50440	0.83950	885.08670	0.88509	839.504	13.81	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	7.78620	0.00779	7.23150	0.00723	7.786	14.98	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,130.58620	1.13059	1,177.33150	1.17733	1,130.586	14.98	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.55230	9.55230	9.50380	9.50380		11.98	0.00	0	3,814.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	327.40070	0.32740	303.98110	0.30398	327.401	11.97	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	265.10070	0.26510	290.18110	0.29018	265.101	11.97	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	322.30140	0.32230	299.15760	0.29916	322.301	11.97	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	270.00140	0.27000	295.35760	0.29536	270.001	11.97	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	317.25870	0.31726	294.69820	0.29470	317.259	11.97	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	274.95870	0.27496	300.89820	0.30090	274.959	11.97	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.62060	9.62060	9.57110	9.57110		12.13	0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	275.45850	0.27546	259.05660	0.25906	275.458	12.49	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	544.85850	0.54486	577.95660	0.57796	544.858	12.49	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	551.52190	0.55152	584.79340	0.58479	551.522	12.50	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	272.12190	0.27212	255.89340	0.25589	272.122	12.50	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	268.81810	0.26882	252.76170	0.25276	268.818	12.52	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	558.21810	0.55822	591.66170	0.59166	558.218	12.52	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.69600	9.69600	9.64570	9.64570		12.31	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	533.16760	0.53317	507.08460	0.50708	533.168	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	377.16760	0.37717	401.38460	0.40138	377.168	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	527.99390	0.52799	502.08770	0.50209	527.994	12.26	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	381.99390	0.38199	406.38770	0.40639	381.994	12.26	0.00	0	0.00

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	9.56	Call	522.85970		0.52286	497.12650	0.49713		522.860	12.26	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	386.85970		0.38686	411.42650	0.41143		386.860	12.26	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.68490		9.68490	9.61610	9.61610			11.96	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	100.76670		0.10077	92.84400	0.09284		100.767	12.82	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	355.86670		0.35587	416.74400	0.41674		355.867	12.82	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	98.30360		0.09830	90.65660	0.09066		98.304	12.85	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	363.40360		0.36340	424.55660	0.42456		363.404	12.85	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	95.89770		0.09590	88.51860	0.08852		95.898	12.89	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	370.99770		0.37100	432.41860	0.43242		370.998	12.89	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.79740		9.79740	9.72820	9.72820			13.38	0.00	0	154.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	284.14490		0.28414	259.64520	0.25965		284.145	13.72	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	426.74490		0.42674	471.44520	0.47145		426.745	13.72	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	280.60750		0.28061	256.41350	0.25641		280.608	13.75	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	433.20750		0.43321	478.21350	0.47821		433.208	13.75	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	277.11470		0.27711	253.22380	0.25322		277.115	13.77	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	439.71470		0.43971	485.02380	0.48502		439.715	13.77	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			37.82430		37.82430	-26.63340	-26.63340				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			396.13390		396.13390	376.83200	376.83200				0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			321.03080		321.03080	312.62600	312.62600				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			231.41210		231.41210	220.88030	220.88030				0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			34.63850		34.63850	38.20630	38.20630				0.00	0	0.00
CF CANDO CAEZ	On 16/10/2013	Can-Do Future			0.00380		0.00380	1.26190	1.26190				0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.06830		11.06830	10.99820	10.99820			13.55	0.00	0	562.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	396.21220		0.39621	362.59140	0.36259		396.212	13.06	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	117.91220		0.11791	154.39140	0.15439		117.912	13.06	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	389.78850		0.38979	356.69290	0.35669		389.788	13.08	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	121.48850		0.12149	158.49290	0.15849		121.489	13.08	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	383.43340		0.38343	350.86220	0.35086		383.433	13.10	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	125.13340		0.12513	162.66220	0.16266		125.133	13.10	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.23580		11.23580	11.16420	11.16420			14.53	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	403.62000		0.40362	380.84170	0.38084		403.620	14.74	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	457.82000		0.45782	506.64170	0.50664		457.820	14.74	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	399.73060		0.39973	377.20590	0.37721		399.731	14.77	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	463.93060		0.46393	513.00590	0.51301		463.931	14.77	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	395.88060		0.39588	373.60460	0.37360		395.881	14.79	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	470.08060		0.47008	519.40460	0.51940		470.081	14.79	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.64250		1.64250	1.63580	1.63580			13.79	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	330.95980		0.03310	316.31460	0.03163		330.960	13.79	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	405.95980		0.04060	458.31460	0.04583		405.960	13.79	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	293.11310		0.02931	281.01250	0.02810		293.113	14.01	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	468.11310		0.04681	523.01250	0.05230		468.113	14.01	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	259.21340		0.02592	249.36440	0.02494		259.213	14.23	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	534.21340		0.05342	591.36440	0.05914		534.213	14.23	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.66100		1.66100	1.65330	1.65330			14.25	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	511.36360		0.05114	495.10090	0.04951		511.364	14.89	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	801.36360		0.08014	862.10090	0.08621		801.364	14.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	478.22110		0.04782		463.65790	0.04637	478.221	15.04	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	868.22110		0.08682		930.65790	0.09307	868.221	15.04	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	447.23180		0.04472		434.25510	0.04343	447.232	15.20	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	937.23180		0.09372		1,001.25510	0.10013	937.232	15.20	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			110.82587		110.82587		110.79609	110.79609			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	835.87000		0.83587		806.09000	0.80609	835.870		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	825.87000		0.82587		796.09000	0.79609	825.870		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	815.87000		0.81587		786.09000	0.78609	815.870		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
ES23	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			9.42656		84.03209		9.33188	84.76684			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	7,732.15000		7.73215		6,997.40000	6.99740	7,732.150		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	7,643.87000		7.64387		6,909.12000	6.90912	7,643.870		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	7,555.72000		7.55572		6,820.97000	6.82097	7,555.720		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.53980		85.13768		9.44200	85.88209			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	1.51000		0.00151		745.92000	0.74592	1.510		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	77.04000		0.07704		821.45000	0.82145	77.040		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	152.46000		0.15246		896.87000	0.89687	152.460		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			438.80100		438.80100		440.91600	440.91600			0.00	0	131.00
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	71,890.00000		7.18900		50,740.00000	5.07400	71,890.000		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	71,990.00000		7.19900		50,840.00000	5.08400	71,990.000		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	72,090.00000		7.20900		50,940.00000	5.09400	72,090.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			444.57400		444.57400		446.71600	446.71600			0.00	0	269.00
GOVI	On 06/02/2014	GOVI	439.99	Call	45,840.00000		4.58400		67,260.00000	6.72600	45,840.000		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	45,740.00000		4.57400		67,160.00000	6.71600	45,740.000		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	45,640.00000		4.56400		67,060.00000	6.70600	45,640.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2050	On 31/12/2050		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/11/2013		Index Future	196.50900	196.50900		196.23300	196.23300			0.00	0	1,166.00
IGOV	On 06/02/2014		Index Future	199.11800	199.11800		198.83900	198.83900			0.00	0	190.00
ILBI	On 07/11/2013		Index Future	532.49200	532.49200		532.02200	532.02200			0.00	0	0.00
ILBI	On 06/02/2014		Index Future	539.67100	539.67100		539.19600	539.19600			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 16/10/2013		Jibar Tradeable Future	5.14000	94.86000		5.14000	94.86000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013		Jibar Tradeable Future	5.15000	94.85000		5.16000	94.84000			0.00	0	4,100.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.19000	94.81000		5.20000	94.80000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.21000	94.79000		5.21000	94.79000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.31000	94.69000		5.30000	94.70000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.35000	94.65000		5.35000	94.65000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.68000	94.32000		5.68000	94.32000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	5.90000	94.10000		5.90000	94.10000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.16000	93.84000		6.14000	93.86000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.41000	93.59000		6.38000	93.62000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.66000	93.34000		6.63000	93.37000			46,663,750.00	2,000	1,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.91000	93.09000		6.88000	93.12000			0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.36960	8.36960		8.30240	8.30240		9.48	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	274.20510	0.27421		229.17220	0.22917	274.205	9.58	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Put	44.60510	0.04461		66.77220	0.06677	44.605	9.58	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Call	266.63510	0.26664		222.36940	0.22237	266.635	9.58	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Put	47.03510	0.04704		69.96940	0.06997	47.035	9.58	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Call	259.16280	0.25916		215.67520	0.21568	259.163	9.57	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Put	49.56280	0.04956		73.27520	0.07328	49.563	9.57	0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.43210	8.43210		8.36270	8.36270		11.36	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Call	416.56370	0.41656		372.70240	0.37270	416.564	11.33	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Put	124.46370	0.12446		150.00240	0.15000	124.464	11.33	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Call	409.91170	0.40991		366.47730	0.36648	409.912	11.33	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Put	127.81170	0.12781		153.77730	0.15378	127.812	11.33	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Call	403.32300	0.40332		360.31490	0.36031	403.323	11.33	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Put	131.22300	0.13122		157.61490	0.15761	131.223	11.33	0.00	0	0.00
R / ¥EN	On 13/12/2013		Foreign Exchange Future	9.85590	9.85590	0.10143	9.90930	9.90930		16.94	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Call	3,682.49510	0.36825	0.10143	4,111.81930	0.41118	3,682.495	17.56	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Put	2,023.49510	0.20235	0.10143	1,918.81930	0.19188	2,023.495	17.56	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Call	3,618.85050	0.36189	0.10143	4,045.58830	0.40456	3,618.850	17.52	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Put	2,059.85050	0.20599	0.10143	1,952.58830	0.19526	2,059.850	17.52	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Call	3,555.73100	0.35557	0.10143	3,979.82880	0.39798	3,555.731	17.48	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Put	2,096.73100	0.20967	0.10143	1,986.82880	0.19868	2,096.731	17.48	0.00	0	0.00
R023	On 07/11/2013		Bond Future	7.54986	102.86565		7.48001	103.33177			0.00	0	12,954.00
R023	On 07/11/2013	6.49	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.49	Put	7,376.48000	7.37648		6,910.36000	6.91036	7,376.480		0.00	0	0.00
R023	On 07/11/2013	6.50	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.50	Put	7,303.75000	7.30375		6,837.63000	6.83763	7,303.750		0.00	0	0.00
R023	On 07/11/2013	6.51	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.51	Put	7,231.07000	7.23107		6,764.95000	6.76495	7,231.070		0.00	0	0.00
R023	On 06/02/2014		Bond Future	7.63923	104.21896		7.56653	104.69125			0.00	0	0.00

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 06/02/2014	Bond Future	7.84	Call	1,289.75000		1.28975	1,762.04000	1.76204		1,289.750		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	1,353.43000		1.35343	1,825.72000	1.82572		1,353.430		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	1,417.07000		1.41707	1,889.36000	1.88936		1,417.070		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			5.92430		115.16481	5.87842	115.25059			2.64	210,406,107.87	1,827	27,693.00
R157	On 07/11/2013	Bond Future	5.59	Call	90.81000		0.09081	125.01000	0.12501		90.810	2.61	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	717.82000		0.71782	666.24000	0.66624		717.820	2.61	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	94.87000		0.09487	129.95000	0.12995		94.870	2.61	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	703.06000		0.70306	652.36000	0.65236		703.060	2.61	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	99.06000		0.09906	135.03000	0.13503		99.060	2.61	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	688.43000		0.68843	638.62000	0.63862		688.430	2.61	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.04085		116.67992	5.98680	116.76684			2.45	68,374,433.12	586	606.00
R157	On 06/02/2014	Bond Future	5.64	Call	357.85000		0.35785	396.24000	0.39624		357.850	2.40	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,004.68000		1.00468	956.15000	0.95615		1,004.680	2.40	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	363.61000		0.36361	402.36000	0.40236		363.610	2.40	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	994.24000		0.99424	946.07000	0.94607		994.240	2.40	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	369.42000		0.36942	408.55000	0.40855		369.420	2.40	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	983.86000		0.98386	936.07000	0.93607		983.860	2.40	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.15866		111.44563	6.09233	111.53544			2.26	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	258.74000		0.25874	285.32000	0.28532		258.740	2.20	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,580.67000		1.58067	1,517.44000	1.51744		1,580.670	2.20	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,570.16000		1.57016	1,507.17000	1.50717		1,570.160	2.20	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	261.99000		0.26199	288.81000	0.28881		261.990	2.20	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	265.28000		0.26528	292.32000	0.29232		265.280	2.20	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,559.69000		1.55969	1,496.92000	1.49692		1,559.690	2.20	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.27041		113.00680	6.18905	113.09638			2.06	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	1,125.85000		1.12585	1,184.39000	1.18439		1,125.850	2.08	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	610.99000		0.61099	579.95000	0.57995		610.990	2.08	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	1,132.72000		1.13272	1,191.44000	1.19144		1,132.720	2.08	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	606.94000		0.60694	576.08000	0.57608		606.940	2.08	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	1,139.62000		1.13962	1,198.50000	1.19850		1,139.620	2.08	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	602.92000		0.60292	572.22000	0.57222		602.920	2.08	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.93965		124.73896	7.84461	125.61683			13.70	19,958,233.60	160	57,206.00
R186	On 07/11/2013	Bond Future	6.50	Call	0.95000		0.00095	3.77000	0.00377		0.950	13.38	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	14,307.48000		14.30748	13,432.43000	13.43243		14,307.480	13.38	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	6.45000		0.00645	19.43000	0.01943		6.450	13.38	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	11,666.57000		11.66657	10,801.68000	10.80168		11,666.570	13.38	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	2,034.59000		2.03459	2,658.96000	2.65896		2,034.590	13.70	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	1,481.73000		1.48173	1,228.23000	1.22823		1,481.730	13.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	2,804.00000		2.80400	3,509.91000	3.50991		2,804.000	13.77	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	982.21000		0.98221	810.25000	0.81025		982.210	13.77	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	952.12000		0.95212	785.28000	0.78528		952.120	13.77	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	2,863.83000		2.86383	3,574.86000	3.57486		2,863.830	13.77	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	2,924.25000		2.92425	3,640.32000	3.64032		2,924.250	13.78	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	922.72000		0.92272	760.92000	0.76092		922.720	13.78	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	3,493.79000		3.49379	4,250.79000	4.25079		3,493.790	13.82	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	688.12000		0.68812	567.25000	0.56725		688.120	13.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.50	Put	275.02000		0.27502		229.05000	0.22905	275.020	13.95	13,751.00	50	4,000.00
R186	On 07/11/2013	Bond Future	8.50	Call	5,274.61000		5.27461	6,106.51000	6.10651	5,274.610	0.00	13.95	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	7,230.33000		7.23033	8,094.71000	8.09471	7,230.330	0.00	14.07	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	93.94000		0.09394	80.45000	0.08045	93.940	0.00	14.07	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	9,245.39000		9.24539	10,120.42000	10.12042	9,245.390	0.00	14.20	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	27.63000		0.02763	24.79000	0.02479	27.630	0.00	14.20	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.02665		121.09057	7.92823	121.97997		0.00	14.34	0.00	0	125.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,718.48000		2.71848	3,148.53000	3.14853	2,718.480	0.00	14.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,334.68000		5.33468	4,875.33000	4.87533	5,334.680	0.00	14.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,754.53000		2.75453	3,187.95000	3.18795	2,754.530	0.00	14.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,278.13000		5.27813	4,822.15000	4.82215	5,278.130	0.00	14.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,790.88000		2.79088	3,227.68000	3.22768	2,790.880	0.00	14.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,221.97000		5.22197	4,769.37000	4.76937	5,221.970	0.00	14.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	7,764.84000		7.76484	8,486.71000	8.48671	7,764.840	0.00	14.58	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,501.20000		1.50120	1,333.67000	1.33367	1,501.200	0.00	14.58	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.11404		122.72470	8.01185	123.62795		0.00	14.22	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,869.57000		1.86957	2,141.76000	2.14176	1,869.570	0.00	13.95	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	11,368.38000		11.36838	10,737.32000	10.73732	11,368.380	0.00	13.95	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,891.42000		1.89142	2,165.83000	2.16583	1,891.420	0.00	13.95	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	11,292.49000		11.29249	10,663.65000	10.66365	11,292.490	0.00	13.95	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	11,216.89000		11.21689	10,590.29000	10.59029	11,216.890	0.00	13.95	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,913.45000		1.91345	2,190.10000	2.19010	1,913.450	0.00	13.95	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	2,945.84000		2.94584	3,315.32000	3.31532	2,945.840	0.00	14.02	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	8,519.83000		8.51983	7,986.06000	7.98606	8,519.830	0.00	14.02	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	7,032.11000		7.03211	7,640.87000	7.64087	7,032.110	0.00	14.34	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,705.09000		3.70509	3,410.60000	3.41060	3,705.090	0.00	14.34	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future			8.19742		119.15165	8.09170	120.06603		0.00	14.11	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	6,438.73000		6.43873	6,979.29000	6.97929	6,438.730	0.00	14.13	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,646.01000		5.64601	5,272.19000	5.27219	5,646.010	0.00	14.13	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	6,483.16000		6.48316	7,025.74000	7.02574	6,483.160	0.00	14.13	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,605.26000		5.60526	5,233.46000	5.23346	5,605.260	0.00	14.13	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	6,527.73000		6.52773	7,072.32000	7.07232	6,527.730	0.00	14.14	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,564.73000		5.56473	5,194.94000	5.19494	5,564.730	0.00	14.14	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0.00	0	0.00
R197	On 07/11/2013	Bond Future			278.95017		278.95017	278.88202	278.88202		0.00		0.00	0	2,049.00
R197	On 07/11/2013	Bond Future	279.99	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00		0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	1,039.83000		1.03983	1,107.98000	1.10798	1,039.830	0.00		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	1,049.83000		1.04983	1,117.98000	1.11798	1,049.830	0.00		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	1,059.83000		1.05983	1,127.98000	1.12798	1,059.830	0.00		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.90674		107.52447	4.86841	107.56657		0.00	1.50	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	107.03000		0.10703	133.46000	0.13346	107.030	0.00	1.48	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	235.34000		0.23534	219.67000	0.21967	235.340	0.00	1.48	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	111.33000		0.11133	138.25000	0.13825	111.330	0.00	1.48	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	228.64000		0.22864	213.46000	0.21346	228.640	0.00	1.48	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	115.74000		0.11574	143.16000	0.14316	115.740	0.00	1.49	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
R201	On 07/11/2013	Bond Future	4.81	Put	222.05000		0.22205		207.37000	0.20737	222.050	1.49	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.78461		104.53120		4.73466	104.57387		1.28	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	540.08000		0.54008		573.51000	0.57351	540.080	1.32	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	152.32000		0.15232		143.08000	0.14308	152.320	1.32	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	546.17000		0.54617		579.74000	0.57974	546.170	1.32	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	149.92000		0.14992		140.82000	0.14082	149.920	1.32	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	552.29000		0.55229		585.99000	0.58599	552.290	1.32	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	147.55000		0.14755		138.58000	0.13858	147.550	1.32	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.50825		105.94186		4.43452	105.98669		1.05	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	411.35000		0.41135		439.65000	0.43965	411.350	1.06	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	270.68000		0.27068		254.15000	0.25415	270.680	1.06	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	268.05000		0.26805		251.65000	0.25165	268.050	1.06	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	414.78000		0.41478		443.21000	0.44321	414.780	1.06	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	418.54000		0.41854		447.09000	0.44709	418.540	1.06	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	265.75000		0.26575		249.47000	0.24947	265.750	1.06	0.00	0	0.00
R201	On 07/08/2014	Bond Future			3.67641		103.01573		3.55564	103.05982		0.69	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	660.36000		0.66036		697.11000	0.69711	660.360	0.74	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	74.89000		0.07489		67.55000	0.06755	74.890	0.74	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	663.26000		0.66326		700.07000	0.70007	663.260	0.74	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	74.18000		0.07418		66.90000	0.06690	74.180	0.74	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	666.15000		0.66615		703.02000	0.70302	666.150	0.74	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	73.47000		0.07347		66.25000	0.06625	73.470	0.74	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			205.62894		205.62894		205.57512	205.57512			0.00	0	43,395.00
R202	On 07/11/2013	Bond Future	208.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	5.04	0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	3,361.06000		3.36106		3,414.88000	3.41488	3,361.060	5.08	0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	5.08	0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	3,371.06000		3.37106		3,424.88000	3.42488	3,371.060	5.08	0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	0.00000		0.00000		0.00000	0.00000	0.000	5.08	0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	3,381.06000		3.38106		3,434.88000	3.43488	3,381.060	5.08	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.57878		106.89767		6.52366	107.08862		5.18	0.00	0	19,710.00
R203	On 07/11/2013	Bond Future	5.71	Call	7.18000		0.00718		15.27000	0.01527	7.180	5.04	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	3,066.71000		3.06671		2,883.85000	2.88385	3,066.710	5.04	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	44.37000		0.04437		74.84000	0.07484	44.370	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	2,106.13000		2.10613		1,945.65000	1.94565	2,106.130	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	47.00000		0.04700		78.70000	0.07870	47.000	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,073.33000		2.07333		1,914.08000	1.91408	2,073.330	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	49.72000		0.04972		82.66000	0.08266	49.720	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,040.64000		2.04064		1,882.63000	1.88263	2,040.640	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	104,668.15000		104.66815		104,859.10000	104.85910	104,668.150	5.37	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	5.37	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.68575		108.30406		6.62610	108.49752		4.97	0.00	0	6.00
R203	On 06/02/2014	Bond Future	5.95	Call	355.80000		0.35580		410.86000	0.41086	355.800	4.87	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	2,772.97000		2.77297		2,634.57000	2.63457	2,772.970	4.87	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	510.20000		0.51020		580.12000	0.58012	510.200	4.90	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,296.67000		2.29667		2,173.13000	2.17313	2,296.670	4.90	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	519.44000		0.51944		590.17000	0.59017	519.440	4.90	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,272.84000		2.27284		2,150.11000	2.15011	2,272.840	4.90	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	528.80000		0.52880		600.35000	0.60035	528.800	4.90	0.00	0	0.00

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	6.16	Put	2,249.14000		2.24914		2,127.23000	2.12723	2,249.140	4.90	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	1,471.39000		1.47139		1,599.51000	1.59951	1,471.390	4.98	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	973.14000		0.97314		907.80000	0.90780	973.140	4.98	0.00	0	0.00
R203	On 08/05/2014	Bond Future			6.79038		105.60453		6.72506	105.80224		4.87	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	423.86000		0.42386		473.76000	0.47376	423.860	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	3,659.84000		3.65984		3,512.03000	3.51203	3,659.840	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	429.98000		0.42998		480.40000	0.48040	429.980	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	3,634.58000		3.63458		3,487.29000	3.48729	3,634.580	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	436.17000		0.43617		487.10000	0.48710	436.170	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	3,609.39000		3.60939		3,462.61000	3.46261	3,609.390	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	1,610.30000		1.61030		1,726.77000	1.72677	1,610.300	4.85	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,460.42000		1.46042		1,379.18000	1.37918	1,460.420	4.85	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,627.37000		2.62737		2,774.84000	2.77484	2,627.370	4.93	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	804.26000		0.80426		754.02000	0.75402	804.260	4.93	0.00	0	0.00
R203	On 07/08/2014	Bond Future			6.88974		107.08341		6.81891	107.28250		4.64	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,712.77000		1.71277		1,822.24000	1.82224	1,712.770	4.62	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	1,852.53000		1.85253		1,762.91000	1.76291	1,852.530	4.62	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	2,409.23000		2.40923		2,540.25000	2.54025	2,409.230	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,293.04000		1.29304		1,224.97000	1.22497	1,293.040	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	2,426.34000		2.42634		2,557.81000	2.55781	2,426.340	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,282.45000		1.28245		1,214.83000	1.21483	1,282.450	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	2,443.50000		2.44350		2,575.42000	2.57542	2,443.500	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,271.93000		1.27193		1,204.76000	1.20476	1,271.930	4.69	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			8.94579		98.04932		8.85598	98.89744			0.00	0	1,650.00
R2037	On 07/11/2013	Bond Future	9.41	Call	4,198.15000		4.19815		5,046.27000	5.04627	4,198.150		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	4,285.29000		4.28529		5,133.41000	5.13341	4,285.290		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	4,372.29000		4.37229		5,220.41000	5.22041	4,372.290		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			9.03792		95.08249		8.94531	95.94183			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	2,981.48000		2.98148		3,840.82000	3.84082	2,981.480		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	3,068.91000		3.06891		3,928.25000	3.92825	3,068.910		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	3,156.20000		3.15620		4,015.54000	4.01554	3,156.200		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			9.13148		96.36581		9.03583	97.23819			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	2,120.11000		2.12011		2,992.49000	2.99249	2,120.110		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	2,207.31000		2.20731		3,079.69000	3.07969	2,207.310		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	2,294.37000		2.29437		3,166.75000	3.16675	2,294.370		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			6.80055		108.23877		6.74556	108.48035		7.35	0.00	0	31,288.00
R204	On 07/11/2013	Bond Future	6.29	Call	133.71000		0.13371		199.87000	0.19987	133.710		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,402.91000		2.40291		2,227.49000	2.22749	2,402.910		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	139.76000		0.13976		207.82000	0.20782	139.760		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,363.94000		2.36394		2,190.42000	2.19042	2,363.940		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	146.04000		0.14604		216.01000	0.21601	146.040		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,325.22000		2.32522		2,153.61000	2.15361	2,325.220		0.00	0	0.00

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	7.00	Call	1,319.10000		1.31910		1,528.62000	1.52862	1,319.100	7.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	448.57000		0.44857		416.51000	0.41651	448.570	7.35	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			6.89317		105.63270		6.83472	105.87748		7.29	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	859.06000		0.85906		959.61000	0.95961	859.060	7.19	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	2,989.34000		2.98934		2,845.11000	2.84511	2,989.340	7.19	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	872.56000		0.87256		974.08000	0.97408	872.560	7.19	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	2,959.99000		2.95999		2,816.73000	2.81673	2,959.990	7.19	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	886.20000		0.88620		988.70000	0.98870	886.200	7.20	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	2,930.80000		2.93080		2,788.52000	2.78852	2,930.800	7.20	0.00	0	0.00
R204	On 08/05/2014	Bond Future			6.98839		107.05821		6.92568	107.30791		6.92	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	800.11000		0.80011		877.85000	0.87785	800.110	6.78	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	4,655.77000		4.65577		4,483.81000	4.48381	4,655.770	6.78	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	809.96000		0.80996		888.35000	0.88835	809.960	6.78	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	4,624.07000		4.62407		4,452.76000	4.45276	4,624.070	6.78	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	819.89000		0.81989		898.94000	0.89894	819.890	6.78	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	4,592.46000		4.59246		4,421.81000	4.42181	4,592.460	6.78	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.07883		104.52562		7.01219	104.77740		6.84	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	3,305.11000		3.30511		3,469.40000	3.46940	3,305.110	6.89	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	1,953.47000		1.95347		1,865.98000	1.86598	1,953.470	6.89	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	3,327.06000		3.32706		3,491.89000	3.49189	3,327.060	6.89	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	1,938.31000		1.93831		1,851.36000	1.85136	1,938.310	6.89	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	3,349.09000		3.34909		3,514.46000	3.51446	3,349.090	6.89	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	1,923.24000		1.92324		1,836.83000	1.83683	1,923.240	6.89	0.00	0	0.00
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			7.14593		102.86195		7.08096	103.18352		9.13	0.00	0	21,283.00
R207	On 07/11/2013	Bond Future	6.69	Call	219.71000		0.21971		324.00000	0.32400	219.710	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,503.10000		2.50310		2,285.82000	2.28582	2,503.100	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	228.51000		0.22851		335.35000	0.33535	228.510	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,461.14000		2.46114		2,246.41000	2.24641	2,461.140	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	237.58000		0.23758		347.00000	0.34700	237.580	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,419.49000		2.41949		2,207.34000	2.20734	2,419.490	9.01	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.24086		100.57601		7.17242	100.90188		9.12	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	913.29000		0.91329		1,036.25000	1.03625	913.290	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	3,819.01000		3.81901		3,616.10000	3.61610	3,819.010	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	927.39000		0.92739		1,051.56000	1.05156	927.390	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	3,783.91000		3.78391		3,582.21000	3.58221	3,783.910	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	941.64000		0.94164		1,067.01000	1.06701	941.640	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	3,749.00000		3.74900		3,548.50000	3.54850	3,749.000	8.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.34075		101.93338		7.26820	102.26515		8.91	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	840.51000		0.84051		932.67000	0.93267	840.510	8.74	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	6,265.26000		6.26526		6,025.65000	6.02565	6,265.260	8.74	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	850.55000		0.85055		943.48000	0.94348	850.550	8.74	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	6,226.64000		6.22664		5,987.80000	5.98780	6,226.640	8.74	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	860.68000		0.86068		954.40000	0.95440	860.680	8.74	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,188.13000		6.18813		5,950.08000	5.95008	6,188.130	8.74	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.43714		99.72020		7.36074	100.05525		8.88	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	3,769.63000		3.76963		3,979.35000	3.97935	3,769.630	8.94	0.00	0	0.00

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 07/08/2014	Bond Future	7.69	Put	2,670.51000		2.67051		2,545.18000	2.54518	2,670.510	8.94	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	3,793.98000		3.79398		4,004.40000	4.00440	3,793.980	8.94	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,651.70000		2.65170		2,527.07000	2.52707	2,651.700	8.94	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	3,818.42000		3.81842		4,029.52000	4.02952	3,818.420	8.95	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,633.00000		2.63300		2,509.05000	2.50905	2,633.000	8.95	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			7.29988		97.69084		7.22993	98.07813		10.11	1,465,362.60	15	10,578.00
R208	On 07/11/2013	Bond Future	6.79	Call	161.71000		0.16171		258.14000	0.25814	161.710	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	3,028.88000		3.02888		2,738.02000	2.73802	3,028.880	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	169.14000		0.16914		268.42000	0.26842	169.140	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,979.08000		2.97908		2,691.07000	2.69107	2,979.080	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	176.84000		0.17684		279.01000	0.27901	176.840	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,929.60000		2.92960		2,644.48000	2.64448	2,929.600	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,647.37000		1.64737		1,970.37000	1.97037	1,647.370	10.11	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	549.80000		0.54980		485.51000	0.48551	549.800	10.11	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.38962		98.97608		7.31647	99.36843		10.13	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	904.27000		0.90427		1,041.23000	1.04123	904.270	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	4,458.08000		4.45808		4,202.69000	4.20269	4,458.080	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	918.99000		0.91899		1,057.41000	1.05741	918.990	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	4,416.89000		4.41689		4,162.96000	4.16296	4,416.890	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	933.88000		0.93388		1,073.76000	1.07376	933.880	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	4,375.91000		4.37591		4,123.44000	4.12344	4,375.910	9.97	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.47899		96.91517		7.40211	97.31433		10.10	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	802.55000		0.80255		903.25000	0.90325	802.550	9.90	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	7,209.03000		7.20903		6,910.57000	6.91057	7,209.030	9.90	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	812.95000		0.81295		914.58000	0.91458	812.950	9.90	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	7,163.42000		7.16342		6,865.89000	6.86589	7,163.420	9.90	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	7,117.93000		7.11793		6,821.34000	6.82134	7,117.930	9.90	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	823.45000		0.82345		926.02000	0.92602	823.450	9.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.56425		98.27236		7.48393	98.67582		9.76	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	4,026.31000		4.02631		4,276.72000	4.27672	4,026.310	9.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	2,903.35000		2.90335		2,750.30000	2.75030	2,903.350	9.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	4,054.14000		4.05414		4,305.44000	4.30544	4,054.140	9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	2,881.81000		2.88181		2,729.65000	2.72965	2,881.810	9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	4,082.06000		4.08206		4,334.24000	4.33424	4,082.060	9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	2,860.40000		2.86040		2,709.12000	2.70912	2,860.400	9.78	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.76847		76.21208		8.67359	76.96184		20.50	0.00	0	19,784.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,179.20000		1.17920		1,617.96000	1.61796	1,179.200	20.46	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	2,117.17000		2.11717		1,806.17000	1.80617	2,117.170	20.46	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	1,684.01000		1.68401		2,201.97000	2.20197	1,684.010	20.53	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,515.48000		1.51548		1,283.68000	1.28368	1,515.480	20.53	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	1,724.31000		1.72431		2,247.57000	2.24757	1,724.310	20.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.80	Put	1,477.70000		1.47770		1,251.20000	1.25120	1,477.700	20.53	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,440.58000		1.44058		1,219.33000	1.21933	1,440.580	20.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	1,765.15000		1.76515		2,293.66000	2.29366	1,765.150	20.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	4,021.07000		4.02107		4,712.27000	4.71227	4,021.070	20.82	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	387.89000		0.38789		329.33000	0.32933	387.890	20.82	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	4,935.74000		4.93574		5,653.31000	5.65331	4,935.740	20.91	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	226.84000		0.22684		194.65000	0.19465	226.840	20.91	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	5,566.62000		5.56662		6,295.78000	6.29578	5,566.620	20.97	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	154.69000		0.15469		134.09000	0.13409	154.690	20.97	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	6,852.97000		6.85297		7,595.34000	7.59534	6,852.970	21.10	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	67.92000		0.06792		60.53000	0.06053	67.920	21.10	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			8.85210		77.21478		8.75448	77.97442		20.95	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,544.27000		2.54427		2,919.53000	2.91953	2,544.270	20.78	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,015.45000		5.01545		4,631.07000	4.63107	5,015.450	20.78	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,575.20000		2.57520		2,953.15000	2.95315	2,575.200	20.78	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,965.25000		4.96525		4,583.56000	4.58356	4,965.250	20.78	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,606.36000		2.60636		2,986.99000	2.98699	2,606.360	20.78	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,915.42000		4.91542		4,536.41000	4.53641	4,915.420	20.78	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.93465		75.11184		8.83406	75.88288		21.36	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	10,813.75000		10.81375		10,279.92000	10.27992	10,813.750	20.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,713.53000		1.71353		1,950.74000	1.95074	1,713.530	20.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,732.72000		1.73272		1,971.79000	1.97179	1,732.720	20.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	10,742.28000		10.74228		10,210.31000	10.21031	10,742.280	20.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,752.06000		1.75206		1,992.99000	1.99299	1,752.060	20.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,671.10000		10.67110		10,140.99000	10.14099	10,671.100	20.99	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.01399		76.16379		8.91064	76.94463		20.99	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	5,842.34000		5.84234		6,303.68000	6.30368	5,842.340	21.02	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,647.82000		5.64782		5,328.32000	5.32832	5,647.820	21.02	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	5,879.20000		5.87920		6,342.13000	6.34213	5,879.200	21.02	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,610.10000		5.61010		5,292.19000	5.29219	5,610.100	21.02	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	5,916.15000		5.91615		6,380.66000	6.38066	5,916.150	21.03	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,572.59000		5.57259		5,256.26000	5.25626	5,572.590	21.03	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/11/2013	Bond Future			158.23902		158.23902		158.19869	158.19869			0.00	0	1,449.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	1,750.98000		1.75098		1,791.31000	1.79131	1,750.980		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	1,760.98000		1.76098		1,801.31000	1.80131	1,760.980		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	1,770.98000		1.77098		1,811.31000	1.81131	1,770.980		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			128.63047		128.63047		128.60395	128.60395			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	1,359.53000		1.35953		1,386.05000	1.38605	1,359.530		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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 07/11/2013	Bond Future	130.00	Put	1,369.53000	1.36953	1,396.05000	1.39605		1,369.530		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	1,379.53000	1.37953	1,406.05000	1.40605		1,379.530		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			131.21687	131.21687	131.18535	131.18535				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	1,773.13000	1.77313	1,804.65000	1.80465		1,773.130		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	1,783.13000	1.78313	1,814.65000	1.81465		1,783.130		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	1,793.13000	1.79313	1,824.65000	1.82465		1,793.130		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			8.58029	87.28230	8.48037	88.08723			18.15	0.00	0	19,468.00
R213	On 07/11/2013	Bond Future	8.59	Call	1,653.13000	1.65313	2,196.98000	2.19698		1,653.130	18.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	1,575.49000	1.57549	1,314.41000	1.31441		1,575.490	18.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	1,693.60000	1.69360	2,243.28000	2.24328		1,693.600	18.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	1,536.10000	1.53610	1,280.85000	1.28085		1,536.100	18.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	1,734.64000	1.73464	2,290.09000	2.29009		1,734.640	18.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	1,497.40000	1.49740	1,247.92000	1.24792		1,497.400	18.09	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.67064	88.43065	8.56763	89.24608			19.04	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,460.85000	2.46085	2,843.84000	2.84384		2,460.850	18.87	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,530.95000	5.53095	5,098.51000	5.09851		5,530.950	18.87	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	2,491.00000	2.49100	2,876.80000	2.87680		2,491.000	18.88	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,478.42000	5.47842	5,048.79000	5.04879		5,478.420	18.88	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,521.37000	2.52137	2,909.99000	2.90999		2,521.370	18.88	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,426.22000	5.42622	4,999.41000	4.99941		5,426.220	18.88	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.75632	86.08564	8.65002	86.91346			19.09	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,736.22000	1.73622	1,986.58000	1.98658		1,736.220	18.76	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,042.75000	11.04275	10,465.29000	10.46529		11,042.750	18.76	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,755.34000	1.75534	2,007.64000	2.00764		1,755.340	18.76	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	10,972.17000	10.97217	10,396.65000	10.39665		10,972.170	18.76	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,774.61000	1.77461	2,028.85000	2.02885		1,774.610	18.76	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	10,901.86000	10.90186	10,328.28000	10.32828		10,901.860	18.76	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.83977	87.29118	8.73036	88.12943			18.82	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	5,891.62000	5.89162	6,378.16000	6.37816		5,891.620	18.78	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,889.87000	5.88987	5,538.16000	5.53816		5,889.870	18.78	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	5,928.08000	5.92808	6,416.31000	6.41631		5,928.080	18.78	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,850.32000	5.85032	5,500.30000	5.50030		5,850.320	18.78	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	5,964.65000	5.96465	6,454.57000	6.45457		5,964.650	18.78	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,810.97000	5.81097	5,462.64000	5.46264		5,810.970	18.78	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			8.95452	76.39112	8.85461	77.19978			21.62	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	13.90000	0.01390	36.49000	0.03649		13.900	21.17	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	10,415.02000	10.41502	9,628.95000	9.62895		10,415.020	21.17	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	14.79000	0.01479	38.48000	0.03848		14.790	21.17	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	10,316.76000	10.31676	9,531.79000	9.53179		10,316.760	21.17	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	15.72000	0.01572	40.56000	0.04056		15.720	21.17	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	10,218.74000	10.21874	9,434.92000	9.43492		10,218.740	21.17	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.04204	77.39612	8.93913	78.21544			22.55	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	3,712.55000	3.71255	4,193.66000	4.19366		3,712.550	22.55	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	4,125.00000	4.12500	3,786.79000	3.78679		4,125.000	22.55	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 06/02/2014	Bond Future	9.00	Call	3,749.82000	3.74982	4,233.53000	4.23353	3,749.820	22.55	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	4,082.71000	4.08271	3,747.10000	3.74710	4,082.710	22.55	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	3,787.79000	3.78779	4,274.11000	4.27411	3,787.790	22.56	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	4,041.27000	4.04127	3,708.27000	3.70827	4,041.270	22.56	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.01010	98.99507	8.91017	100.03439			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	13,526.09000	13.52609	12,486.77000	12.48677	13,526.090		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	13,396.76000	13.39676	12,357.44000	12.35744	13,396.760		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	13,267.69000	13.26769	12,228.37000	12.22837	13,267.690		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.09981	100.29738	8.99673	101.35047			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000	0.00000	953.74000	0.95374	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	99.35000	0.09935	0.00000	0.00000	99.350		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	1.92000	0.00192	1,055.01000	1.05501	1.920		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	103.00000	0.10300	1,156.09000	1.15609	103.000		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			19,773.71000	19,773.71000	19,679.54000	19,679.54000			0.00	0	0.00

Total for Derivatives : **499,602,162.09** **48,235** **2 113 073.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.24695			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.50000	109.01289	6.50000	108.99395			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.41068			0.00	0	172,640,000.00
AA05	On 22/03/2019	Spot Bond			7.91000	106.54087	7.91000	106.51804			0.00	0	4,400,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	100.98378			0.00	367,500,000	435,000,000.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	101.10275			0.00	0	110,000,000.00
AB013	On 21/11/2018	Spot Bond			8.77500	101.40623	8.77500	101.38257			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.85000	102.13289	6.85000	102.11388			0.00	0	520,000,000.00
AB07	On 07/03/2014	Spot Bond			6.04500	102.01769	6.04500	102.00118			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	101.43089			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.19500	110.96220	8.19500	110.93799			0.00	0	500,000,000.00
ABCPi2	On 20/09/2014	Spot Bond			0.83000	134.35770	0.83000	134.30855			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABCPi3	On 07/12/2023	Spot Bond		2.29000	130.87869		2.29000	263.64802			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.96289			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.78952			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.07331			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.52351			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.54713			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.56274			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		100.00000	0.00000		100.00000	1.56248			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.16000	106.73194		7.16000	106.71120			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.46657			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		6.64500	103.05319		6.64500	103.03459			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.13465			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.28957			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.03403			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.13698			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.14893			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.40847			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.49599			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.45753			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.52237			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.92115			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.93229			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.28000	133.15622		5.28000	133.09172			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		2.96000	124.30059		2.96000	124.24788			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.78000	115.58966		2.78000	115.54126			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI05	On 18/02/2018	Spot Bond	4.43000		99.35944		4.43000	99.31353			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.84000		105.93282		5.84000	101.57102			4,275,129,952,000.00	732,042,800	506,021,400.00
ABLS2A	On 13/07/2016	Spot Bond	10.49500		115.64713		10.49500	115.61499			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.06027			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.39706			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.41981			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.44097			0.00	0	0.00
ABLSI1	On 29/06/2019	Spot Bond	4.08000		110.70985		4.08000	110.65969			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		40.26476		100.00000	40.16614			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.03000		162.25314		2.03000	162.18856			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		154.37957		2.76000	154.31507			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.06000		166.55299		2.06000	166.48654			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.28000		162.00163		2.28000	161.93597			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.49125		73.37842		7.49125	73.35359			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.49125		73.37842		7.49125	73.35359			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	89.60000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.43680			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	90.91000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	89.73000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	90.33000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	86.19000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	85.76000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.15417			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.03293			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	85.22000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN50	On 21/12/2014	Spot Bond		6.18500	105.67634		6.18500	105.65875			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.38000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	86.99000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.91000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.47000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.32398			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.69000	113.20962		6.69000	113.18905			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.99990			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	82.96000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	84.56000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.77500	92.95565		2.77500	99.31481			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.76000	98.22435		2.76000	144.17475			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.88000	109.90634		2.88000	187.47032			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	83.64000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.06500	92.50916		9.06500	92.78163			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	91.06000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.50000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	104.70817			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	88.61000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	91.52000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.28000	111.42728		9.28000	112.49849			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN79	On 21/12/2026	Spot Bond		9.22500	112.84103		9.22500	112.94009			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.38000	91.40750		8.38000	91.38689			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.67000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.44000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		9.32000	111.11350		9.32000	112.17892			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	92.64000			0.00	0	0.00
ABN89	On 14/10/2016	Spot Bond		100.00000	0.00000		100.00000	17.67759			0.00	0	0.00
ABN90	On 14/10/2016	Spot Bond		100.00000	0.00000		100.00000	17.67759			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		7.79500	108.47291		7.79500	108.45000			0.00	0	40,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.45000	106.47930		6.45000	106.46094			0.00	0	540,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.39000	102.12552		8.39000	102.10259			0.00	0	30,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.48000	95.85756		9.48000	95.83304			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.15000	105.61418		7.15000	105.59369		8,829,535,000,000.00	1,234,900,000	1,234,900,000.00	
ABSI1	On 11/06/2014	Spot Bond		1.53000	128.86983		1.53000	128.82026			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.10000	132.88616		2.10000	267.69334			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		0.77000	123.23560		0.77000	125.93838			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		1.99000	123.49815		1.99000	125.92889			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	30.58397		100.00000	30.50988			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		10.85000	105.63440		10.85000	105.60358			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.42480			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.40593		100.00000	2.40004			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL033		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.46351			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.01213			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	14.34047		100.00000	14.30535			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.38609			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	59.26035		11.00000	59.24341			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	9.17790		100.00000	9.15542			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.06798			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.31147			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	100.54792			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.60615			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.52194			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.53950			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.54722			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.63233			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.63233			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.64254			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.50791			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.64254			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.62211			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	85.16562			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.49801			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.49043			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.38446			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.49043			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.52901			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.54635			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.55335			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.53933			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.45523			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.50792			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.84500	106.18691		8.84500	106.16139			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.46586			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.02000	102.43174		7.02000	102.41244			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.43799			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.76671			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.51092			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	101.49877			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	78.53681			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	150.29405			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	150.30368			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.52189			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.04766			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.04766			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.49877			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.93926			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.50431			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.50009			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.64731			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.85756			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.64701			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.19628			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.34637			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.59437			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.98507			0.00	200,000,000	200,000,000.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.38924			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.52402			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.43907			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.43131			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.51295			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.16258			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.45669			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.44471			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.46797			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.51155			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.48692			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.45881			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.46656			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.74691	10.23000	100.71915			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.47414			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.46233			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.64856			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	109.69576			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.43558			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	8.85000	107.32982		8.85000	107.30442			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.50937			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	109.17565		1.75000	109.25557			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.46586			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.46709			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49681			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.51416			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.47943			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.51069			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.49333			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53151			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.84289			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.51764			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.99503			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.51069			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.49700			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.52673			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.53585			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.46219			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.47275			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.53805			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.53013			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.56962			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.50028			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.56408			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.56616			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.56962			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.85083			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.54191			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.54191			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	111.20117			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	112.00314			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.46552			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.46064			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.92209			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.95960			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.47387			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.47596			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.49681			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.46621			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.26976			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.22940			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.46320			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.56609			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.52994			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.35875		100.00000	6.34335			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.98755			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.10108			0.00	0	0.00

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	101.17667			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.96547			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.96138			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.95594			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	99.96450			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.43000		98.04997		7.43000	98.02965			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	99.95295			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	99.94446			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	7.82000		104.04836		7.82000	104.02631			1,407,600,000,000.00	180,000,000	449,341,400.00
AIR02	On 30/04/2023	Spot Bond	8.92000		122.89520		8.92000	122.86590			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		57.49759		100.00000	57.35829			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.77000		110.02975		6.77000	110.00952			0.00	0	730,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		45.72441		100.00000	47.99982			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		11.36138		100.00000	17.00424			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.01000		151.55264		3.01000	151.48831			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.78000		101.10812		4.78000	128.18887			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.56565			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.59001			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.08140			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.08090			0.00	0	1,000,000,000.00
ANG09	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.07318			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.58460			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.34148			0.00	0	3,500,000,000.00
BAW11	On 01/10/2018	Spot Bond	8.32000		106.33487		8.32000	106.31106			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.98344			0.00	0	0.00

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	100.82693			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	84.11243		100.00000	83.92213			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.33402			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		6.81000	109.24681		6.81000	109.22672			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.29703			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.26882			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.62500	102.27918		6.62500	102.26087			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.24500	106.02968		8.24500	106.00615			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.32266			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.56396	104.43324		10.56396	103.04337			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.53183	101.98608		10.53183	101.46457			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.57356	101.87361		10.57356	101.39574			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.42977			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.61237	101.97132		10.61237	101.33363			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.51558	101.40935		11.51558	101.38252			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.44054			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.44054			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.44060			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		10.81396	100.87306		10.81396	100.71566			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.73808	103.13480		10.73808	101.44371			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.53183	101.98608		10.53183	101.46457			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.68146	102.49704		10.68146	101.65769			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		9.88181	95.94829		9.88181	101.18839			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.41689			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.41016			0.00	0	0.00

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	100.41016			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.38696			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	10.34356		100.98724		10.34356	100.75580			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.02000		100.71719		11.02000	100.68744			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		68.80082		10.22500	98.15245			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	100.37610			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		76.69144		12.22500	100.39966			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.40384			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.72000		64.68586		10.72000	100.90315			6,432,000,000,000.00	600,000,000	300,000,000.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.39119			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.40173			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.40173			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	100.38611			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.29149			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.40804			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.25964			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	100.40804			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.56396		104.43792		13.56396	103.12653			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.84400		101.99601		14.84400	101.96261			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.74158		101.89716		13.74158	101.42157			0.00	0	0.00

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	100.53789			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.53789			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.53789			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.55869			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	10.84063		100.00000	10.82006			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.47675		100.00000	19.42957			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.72604		100.00000	17.68309			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.94200		100.00000	10.91549			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.94200		100.00000	10.91549			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.22939		100.00000	13.19734			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.46305		100.00000	11.43527			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	70.85688		100.00000	70.72711			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.98545			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.44102			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.45175			0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond		100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond		100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond		100.00000	87.95181		100.00000	87.74038			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.00000	105.38849		2.00000	170.60535			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		7.84000	98.69461		7.84000	146.84948			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		7.84000	100.00076		7.84000	147.11972			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.22500	103.15739		8.22500	99.07647			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.55239			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.12021			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	101.30760			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.72362			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.47936			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	60.67445		100.00000	60.52746			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.41000	99.30459		7.41000	99.28463			0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.54694			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.55822			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.59353			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.71122			0.00	0	1,000,000,000.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.82890			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.15816			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	10.63375		100.00000	10.60799			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.35198			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.42656			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.45852			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.46917			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.59697			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.76733			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.65865		100.00000	6.64252			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.65865		100.00000	6.64252			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.51720			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.56194			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.57414			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.84500	103.57637		7.84500	103.55436			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.61072			0.00	0	0.00

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	100.67557				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	5.94632	100.00000	5.93175				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	5.94632	100.00000	5.93175				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.87000	105.32246	5.87000	105.30590				0.00	0	60,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.46346				0.00	0	110,000,000.00
BIDC32	On 21/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.92752				0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	98.35128				0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000	100.00000	0.00000	97.87297				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.87414				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	101.03405				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.86931				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.91936				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.01028				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.38794				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	102.00545				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.50802				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	13.47628	100.00000	13.44363				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.44500	112.44070	6.44500	112.42132				0.00	0	50,000,000.00
CBL08	On 02/11/2016	Spot Bond	8.89500	120.04105	8.89500	120.01266				0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	102.22097				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	102.13251				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.59500	109.00959	8.59500	108.98467				0.00	0	700,000,000.00
CBL12	On 06/09/2018	Spot Bond	10.63000	103.83462	10.63000	103.80492				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	102.00803				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	10.88000	105.02192	10.88000	104.99169				0.00	0	0.00

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	101.36390				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.78500		105.86307	8.78500	105.83834				0.00	0	40,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000	0.00000	101.42097				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.32000		100.53039	11.32000	100.50031				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.42666				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000	0.00000	100.78778				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.29399				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.70500		98.03356	9.70500	98.00831				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.67000		121.92076	9.67000	121.88930				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.52000		117.83713	9.52000	117.80719				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.92000		116.80452	8.92000	116.77637				0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.05387				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.14500		102.51034	11.14500	102.47964				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.42823				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.49859				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000	0.00000	99.79219				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.76057				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.91761				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.01455				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.95657				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.93496				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.04915				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.64870				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.74515				0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.74515				0.00	0	0.00

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	101.33126			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	69.13051		100.00000	68.96303			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	69.13051		100.00000	68.96303			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	69.13051		100.00000	68.96303			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.52197			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	69.13051		100.00000	68.96303			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.93181			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.74851			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	102.93680		10.11000	102.90922			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.74851			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.16693			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	105.68572			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	100.41052		2.76000	113.01347			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	109.99545		3.14000	112.90806			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	101.05516		8.25000	101.03260			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	100.74851			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.74851			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	117.91296		3.10000	112.51428			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	117.83650		2.40000	112.44348			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.75593			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.71221			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.03268			0.00	0	0.00

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	100.03317			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	7.75000	102.02646		7.75000	102.00527			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.01970			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.01834			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.90432			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.90878			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	7.80000	102.15794		7.80000	102.13658			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	7.80000	102.15794		7.80000	102.13658			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	7.85000	105.33969		7.85000	105.31754			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.53602			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.59638			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.98325			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.98325			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	63.29025		100.17539	63.13500			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.80922			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.14612			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.54424			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.92551			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.99062			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	101.34994		9.35000	101.32477			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	101.34994		9.35000	101.32477			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.92545			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.92822			0.00	0	0.00

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	101.57155			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.52613			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.53980			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.35334			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.35334			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.35334			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.35334			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.35334			0.00	100,000,000	100,000,000.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.36309			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.37917			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.37917			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.37917			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.37917			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.37917			0.00	200,000,000	200,000,000.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.38187			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.65000	104.81811		8.65000	104.79359			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.63172			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.00776			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.49750			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.49750			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.48121			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.61679			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.45407			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72182			0.00	0	0.00

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	100.48986			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.48638			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49742			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.00836			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.13362			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.13344			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49601			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	105.41030			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70865			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.41194			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.33466			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.47247			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55230			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55230			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55230			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55230			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.24473			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.90613			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.44125			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.44125			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.43586			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34815			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.43586			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.17891			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.57604			0.00	0	0.00

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	100.34848			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.34848			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.34474			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	102.31076			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	101.34644			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.34500	98.00706		10.34500	99.33500			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		10.86500	95.86352		10.86500	96.05901			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.32775			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.57792			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.31234			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.84372			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.66992			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	102.02689		8.80500	104.03646			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.50028			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.66144			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	100.52596			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.53637			0.00	0	0.00

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	100.57653			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.54191			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.77617			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.77617			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.77617			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.60628			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.38695			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.92296			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.32775			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	100.84532			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.58018			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.67799			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.32987			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.78296			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.21703			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.12589			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	100.00000		8.12666	100.00000	0.02029			500,000,000,000,000.00	5,000,000,000	5,000,000,000.00	
CLN346	On 28/07/2017	Spot Bond	100.00000		4.15299	100.00000	4.02546			500,000,000,000,000.00	5,000,000,000	5,000,000,000.00	
CLN347	On 10/02/2016	Spot Bond	100.00000		13.58592	100.00000	13.37570			0.00	0	2,000,000,000.00	
CLN348	On 23/06/2014	Spot Bond	100.00000		44.96986	100.00000	44.70638			0.00	0	0.00	
CLN42	On 18/04/2028	Spot Bond	7.01000		36.81626	7.01000	37.43051			0.00	0	0.00	
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000	0.00000	149.59234			0.00	0	0.00	
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN81	On 18/04/2028	Spot Bond	8.22500		103.15739		8.22500	131.10686			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.84000		33.40018		7.84000	146.84948			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.84000		33.79620		7.84000	147.11972			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	85.94710			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	85.82695			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.12206			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.12206			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.54301			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.50370			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.51148			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.51069			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.84372			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.45926			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.30000		110.17917		8.30000	106.40728			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.24500		106.13693		8.24500	106.11350			0.00	0	690,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.61500		120.47716		9.61500	120.44625			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.70000		109.87239		7.70000	109.84972			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.20500		109.04679		9.20500	109.01969			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.65500		97.01114		9.65500	96.98602			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.57000		97.67183		10.57000	97.64420			2,114,000,000,000.00	200,000,000	100,000,000.00
COT03	On 05/06/2028	Spot Bond	10.57000		95.26422		10.57000	95.23741			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.88664			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.92488			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.81294			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.36513			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL017	On 21/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.25055			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.31852			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.06500		92.89418		12.06500	95.76382			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.88360		100.00000	11.84608			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.29354			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.52000		99.20563		7.52000	98.09549			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.14712			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.39048			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	97.23832			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.31322			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.34247			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.35986			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.53000		125.44305		6.53000	125.42102			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.82000		109.79697		7.82000	109.77409			0.00	0	3,410,000,000.00
DV23	On 27/02/2023	Spot Bond	8.32500		112.10950		8.32500	112.08466			0.00	0	8,030,000,000.00
E170	On 01/08/2020	Spot Bond	7.47500		134.42848		7.47500	134.40167			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	105.25945			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.06957			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.15918			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.21852			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.83667			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.82455		0.10000	131.31869			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.19000		114.79590		2.19000	114.74975			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.24000		101.64500		2.24000	101.60398			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.30000		102.75065		2.30000	101.04996			0.00	0	20,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM01	On 28/07/2020	Spot Bond	9.10500	109.53763	9.10500	109.51113				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.95500	110.45039	8.95500	110.42366				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.62000	107.33381	9.62000	107.30642				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.25500	95.58441	10.25500	98.74046				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.03965				0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.12258				0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.80511				0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.87804				0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.53249				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	55.92526	100.00000	55.78829				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	91.31514	100.00000	91.08911				0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond	100.00000	95.41221	100.00000	95.17004				0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346				0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000	89.06650	100.00000	88.85544				0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000	84.67599	100.00000	84.49029				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	129.59846	3.00000	129.54353				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.71000	107.11625	10.71000	107.08589				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	105.25682				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.78924				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.14673				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.24000	84.84139	9.24000	98.05551				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.23454				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.21352				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.11087				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.08627				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.23720			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.20390			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.02396			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.05563			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.99990			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.04702			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.99048			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.02974			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.19000		103.72324		6.19000	103.70587			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.04500		108.31729		7.04500	108.29680			0.00	0	16,460,000,000.00
ES23	On 25/01/2023	Spot Bond	7.95000		115.52861		7.95000	115.50413			0.00	0	23,220,000,000.00
ES26	On 02/04/2026	Spot Bond	8.43500		95.85961		8.43500	95.83786			0.00	0	4,900,000,000.00
ES33	On 15/09/2033	Spot Bond	9.39500		83.72200		9.30000	84.44205		91,131,500,000,000.00	9,700,000,000	09,310,000,000.00	
ES42	On 25/04/2042	Spot Bond	9.56000		89.27391		9.56000	89.48084			0.00	0	12,500,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.94920			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.98268			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.36831			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.80515			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.54167			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.27824			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.31268		100.00000	12.28285			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.98207		100.00000	11.95304			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.11279			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.16259			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.26205			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.36131			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.65000		102.83072		6.65000	102.81213			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	8.72000		101.81844		8.72000	101.79469			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.57701			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.57694			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.63027			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	101.97905			0.00	200,000,000	100,000,000.00
FRBC21	On 21/12/2018	Spot Bond	10.52000		109.62819		10.52000	109.59749			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	98.90095			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.09000		124.21943		2.09000	125.00283			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.13000		132.56671		2.13000	267.04963			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.48500		95.85280		2.48500	102.21996			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.74000		98.45910		2.74000	144.51940			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.77000		111.68421		2.77000	190.50346			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.96000		112.69619		6.96000	112.67489			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.06100		57.57824		8.06100	56.86754			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49700		36.76107		9.49700	35.85268			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000		35.51852		9.73000	34.59376			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	103.65182			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.51219			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	101.46800			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.46800			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.08972			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.44175			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.61329			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.78333			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.52202			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.57962			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	99.93796		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	99.93796		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.77119			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.56962			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70068			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75904			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53983			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	110.52826			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.84045			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55924			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	99.95013		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.66353			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.79466			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.59867			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.64009			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.75424			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.69863			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.78782			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.83704			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.75219			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.72817			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.65043			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.63802			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.80560			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.79534			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.76727			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.80697			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.68143			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.59220		100.09221	12.56134			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.50167			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	100.61022			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.69016			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.34363			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	100.56549			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	100.57254			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.51706			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.52804			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.71100			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.57525			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.55880			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.51764			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC162	On 14/12/2018	Spot Bond		13.22500	51.10511		13.22500	51.08684			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.48429			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.48500			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.74646			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.51000			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.73000	87.40440		3.73000	90.38711			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.53497			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.53497			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.16156			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.32775			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	98.71860			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	100.50028			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.48707			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.62350			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.58138			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.04576			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.99991			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.76088			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.67661			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		100.00000	1.35967		100.00000	1.25376			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.84118			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.56754			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.56410			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.80067			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.89288			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.47638			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.59589			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.33000	119.53998		3.33000	114.14162			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.57530			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.58161			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.31000	109.51346		3.31000	114.30802			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.11000	98.98298		1.11000	119.47712			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.33000	106.54986		3.33000	114.14162			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.09000	104.55672		2.09000	120.81876			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.16000	103.52718		2.16000	124.24821			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.81607			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	100.86582			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.88198			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.49384			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.57112			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	100.67484			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.64823			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.54399			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.80113			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.54330			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.90821			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	93.04914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	8.38088		100.00000	8.36036			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	10.02713		100.00000	9.99548			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.23000	139.23424		4.23000	139.17040			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.24434			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.00182			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	102.45000			0.00	0	35,140,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.42829			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.96487			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.34607			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.24967			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.64000	127.27638		2.64000	256.38896			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.14000	132.46044		2.14000	266.83548			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.86000	125.07386		2.86000	251.95064			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.46000	102.74321		2.46000	121.64318			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.48788			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		1.99000	122.12684		1.99000	122.07841			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.90585			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.17135			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.37158			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.42430			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.94000	90.65149		2.94000	90.61323			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	13.76128		104.97509	13.72609			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	17.86238		101.07593	17.81821			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	9.97235		100.44759	9.94782			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.52301			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	16.27848		100.76967	16.23834			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	101.19007			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.60000	99.41643		2.60000	99.37531			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	100.49753			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.22097			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.44500	96.05596		2.44500	102.62813			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.19277			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.47500	95.76935		2.47500	102.32183			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.03808			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.34000	130.34468		2.34000	332.70895			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.31886			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.36012			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.27560			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.20963			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.95066			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.84539			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.17992			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.13510			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.70500	103.41638		5.70500	103.40032			2,489,091,500,000.00	436,300,000	556,300,000.00
FRX15	On 14/03/2015	Spot Bond		5.91000	104.57387		5.91000	104.55704			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond		6.86000	103.66050		6.86000	103.64118			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.30500	104.74339		7.30500	104.72263			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX18	On 14/04/2018	Spot Bond		7.50000	111.34870		7.50000	111.32617			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.09500	108.05722		8.09500	108.03391			0.00	0	50,000,000.00
FRX20	On 01/10/2020	Spot Bond		8.35500	107.17846		8.35500	102.40682			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.06500	92.80436		9.06500	92.78163			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.19000	114.50408		9.19000	114.47597			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		9.99500	97.40657		9.99500	97.38075			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.25500	79.01789		10.25500	78.99619			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.39462			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.41642			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.43406			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.44111			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.45868			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.48682			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.50791			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.59917			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.52597			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.11332			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.59500	102.78428		8.59500	102.76051			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	3,400.00
GPT26	On 30/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.14542			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	99.09952			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.82522			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		100.00000	0.00000		100.00000	99.99837			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRD193	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.78143			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.69495			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.74412			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
GRD197	On 30/01/2014	Spot Bond		100.00000	0.00000		100.00000	99.99796			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.09704			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.12601			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.41925			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.45326			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.51899			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.60058			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.71387			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	100.67950			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	102.00517			0.00	0	20,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.01701			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.72610			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.39612			0.00	0	157,374,100.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.63690			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.29856			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.44907			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.96633			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.60043			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.35706			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.23123			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILC07	On 02/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.09932				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	99.91159				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.34261	104.11157		7.34261	101.36623				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	99.90691				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.69597	104.18649		7.69597	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	99.90090				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.14703	104.28752		8.14703	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	99.89356				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	99.98179				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.01962				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.02032				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.61500	113.19984		7.61500	113.17686				0.00	0	2,970,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.91000	134.93112		1.91000	271.81423				0.00	0	0.00
HWAY24	On 07/12/2024	Spot Bond	1.89000	138.08996		1.89000	272.25246				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.20000	102.39493		9.20000	102.36991				0.00	0	120,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY35	On 31/07/2035	Spot Bond		9.22000	102.21490		9.22000	102.18987			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	32.53589		100.00000	32.39124			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	9.46997		100.00000	9.42787			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	37.55187		100.00000	37.27001			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	18.77593		100.00000	18.63500			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	9.38797		100.00000	9.31750			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.83500	109.12839		1.83500	109.08555			26,350,600,000,000.00	14,360,000,000	94,736,400,000.00
I2038	On 31/01/2038	Spot Bond		2.34000	105.61920		2.34000	105.57631			161,928,000,000,000.00	69,200,000,000	60,424,000,000.00
I2046	On 31/03/2046	Spot Bond		2.44000	102.20787		2.44000	102.16601			55,388,000,000,000.00	22,700,000,000	52,363,400,000.00
I2050	On 31/12/2050	Spot Bond		2.41000	109.92856		2.41000	109.88370			15,906,000,000,000.00	6,600,000,000	20,695,900,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.75000			0.00	0	5,000,000.00
IBL11	On 12/03/2015	Spot Bond		6.85000	105.59531		6.85000	105.57566			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.80938			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.73896			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.61123			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.84035			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.54500	101.65888		6.54500	101.64113			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.35000	105.52335		7.35000	105.50231			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		7.94500	108.35588		7.94500	108.33256			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.47500	100.89109		6.47500	100.87352			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.91886			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.99235			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.08000	110.87231		4.08000	110.82212			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.17000	104.11147		7.17000	104.09154			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.21455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.29315			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.93000	105.60168		0.93000	125.30434			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.06000	105.81368		2.06000	125.27983			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.24238			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.09105			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.61500	104.63483		7.61500	104.61334			0.00	0	700,000,000.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.67767			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.32680			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.06044			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.15000	101.93746		8.15000	101.91521			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.70500	94.93577		8.70500	94.91379			0.00	0	30,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.73339			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		7.69500	86.43579		7.69500	98.93920			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.75500	110.07484		8.75500	103.57056			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.29070			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.33282			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.11000	107.05572		7.11000	101.85040			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		7.93000	108.19994		7.93000	102.38378			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00252		100.00000	0.00251			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	102.47234		5.00000	99.95952			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	102.47234		5.00000	99.95952			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.05225		5.00000	101.03868			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	99.97301		5.00000	99.95952			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.36169		4.00000	100.35071			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.22267			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.16233			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.37428			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	107.67469		9.20000	107.64809			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.32057			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.32057			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.21358			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.90877		100.00000	7.88940			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.40732			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.16444			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.04824			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		8.85000	100.83779		8.85000	100.81367			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.81660			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.96733			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.54241			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.78182			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	4.44020		100.00000	4.42634			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond		100.00000	66.66667		100.00000	99.72678			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond		100.00000	86.69834		100.00000	86.49289			0.00	0	0.00
INA342	On 15/10/2013	Spot Bond		5.25000	97.44215		5.25000	97.44214			0.00	0	0.00
INA343	On 22/10/2013	Spot Bond		5.25000	99.92813		5.25000	99.84203			0.00	0	0.00
INA347	On 19/11/2013	Spot Bond		5.35000	99.51863		5.35000	99.50412			0.00	0	0.00
INA348	On 26/11/2013	Spot Bond		5.35000	99.41712		5.35000	99.40263			0.00	0	0.00
INA349	On 03/12/2013	Spot Bond		5.35000	99.31581		5.35000	99.30135			0.00	0	0.00
INA350	On 10/12/2013	Spot Bond		5.35000	99.21471		5.35000	99.12821			0.00	0	0.00
INA402	On 07/01/2014	Spot Bond		5.45000	98.79043		5.45000	98.70307			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA403	On 14/01/2014	Spot Bond	5.50000	98.67665		5.50000	98.58870			0.00	0	0.00
INA404	On 21/01/2014	Spot Bond	5.50000	98.57405		5.50000	98.48628			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	5.25000	99.82769		5.25000	99.74176			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	5.35000	99.72228		5.35000	99.70771			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	5.35000	99.62035		5.35000	99.60581			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.15220			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.02239			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.36534			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.56396	103.47848		10.56396	102.41546			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.56396	101.36010		10.56396	101.02928			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.48626			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.94752			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.47606			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.24633		6.50000	100.22871			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.55230			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.27694			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.88200			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.88200			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.98975			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.09774			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	94.20426			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.75179			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.55213			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.52567			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.02875			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.03303			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.71715			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.88760			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.42243			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.62571			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.07940			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.64288			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.64983			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.40405			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.46659			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond	100.00000		84.13530		100.00000	83.95159		200,000,000,000,000.00	2,000,000,000	2,000,000,000.00	
ING33	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.29240			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.29240			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000		91.89773		100.00000	91.67304			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.38696			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond	100.00000		94.80519		100.00000	94.55959			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond	100.00000		91.93955		100.00000	91.70854			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond	100.00000		90.12346		100.00000	89.90148			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond	100.00000		81.47321		100.00000	81.29176			0.00	0	2,500,000,000.00
IPB3	On 04/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.87847			0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond	100.00000		94.80519		100.00000	94.55959			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.03380			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.03455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.03510			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.86000		102.91543		7.86000	102.89364			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.09500		101.75048		6.09500	101.73394			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.76205			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.19500		105.75917		8.19500	105.73571			0.00	0	60,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.16455			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.11303			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.17056			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.49598			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.03000		107.22799		8.03000	107.20493			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	102.72307			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.86347			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.15000		97.68239		3.15000	115.64927			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.92000		93.63945		3.92000	125.72954			2,979,200,000,000.00	760,000,000	380,000,000.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.29306			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.03412			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	102.02341			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.71075			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.39368			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.98448			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.83500		88.72741		3.83500	89.46224			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.83500		88.65344		3.83500	95.51207			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.77437			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.39498			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.88987			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.54241			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.22000		115.08874		11.22000	115.05460			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.87962			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.92000		92.64570		3.92000	125.72954			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.80848			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	5.25000		97.44214		5.25000	99.91377			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	5.25000		99.89942		5.25000	99.81336			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	5.25000		99.79903		5.25000	99.71315			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	5.25000		99.69885		5.25000	99.61315			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	5.35000		99.59127		5.35000	99.50412			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	5.35000		99.48960		5.35000	99.40263			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	5.35000		99.38815		5.35000	99.30135			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	5.35000		99.28690		5.35000	99.20028			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	5.35000		99.18586		5.35000	99.09942			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond	5.45000		98.76129		5.45000	98.67398			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond	5.45000		98.65945		5.45000	98.57232			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.27108			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.45567			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.46647			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.36913			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.20705			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.53341			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.27461			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.22089			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.01066			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.26922			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.95188			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.07560			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.79501			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.03464			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.03491			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.03547			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.03300			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.91227			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.45562			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.49830			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.11493			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.11229			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	96.84211		100.00000	96.58793			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	87.73286		100.00000	87.52497			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	59.32108		100.00000	59.13587			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	67.11269		100.00000	66.98536			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.49703			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	44.15903		100.00000	44.05205			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.01752			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	15.41175		100.00000	15.37441			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.01844			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	62.16980		100.00000	61.97570			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.92037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.75936			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.22000		149.72831		8.22000	142.96767			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.87616			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.84703			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.26101			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.24500		99.48374		8.24500	99.46190			0.00	0	100,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.34500		69.43650		8.34500	97.68433			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	8.85500		109.31230		8.85500	103.11021			0.00	0	20,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.91250			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.10000		102.90386		11.10000	102.87348			0.00	0	980,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.00136			0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.97134			0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.61480			0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.21448			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.77073			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.07522			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		67.46765		100.00000	67.34317			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.67787			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.01786			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.09661			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.15442			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00002			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.75169			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.46692			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.61029			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.24483			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.67279			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.55159			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.60035			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.55273			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		98.79077	100.00000		98.53079			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		93.80426	100.00000		93.56975			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		82.40992	100.00000		82.22879			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		56.20020	100.00000		56.06256			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		43.85457	100.00000		43.74833			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		14.27031	100.00000		14.23536			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		34.83963	100.00000		34.75431			0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000		94.55959	100.00000		94.31525			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.07000		104.24161		8.07000	104.21896			0.00	0	200,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.64952			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.55128			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.60038			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.15297			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.15413			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.15993			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.90143			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	101.99716			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.43000		103.31704		7.43000	103.29634			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.14000		107.63638		8.14000	107.61305			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.03000		108.40223		9.03000	108.37622			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MET01	On 15/12/2014	Spot Bond		5.38500	107.41526		5.38500	107.39966			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.43756			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.45517			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.05500	106.01248		9.05500	106.16210			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		6.95000	103.47134		6.95000	103.45182			0.00	0	2,460,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.87477			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.35500	104.63977		8.35500	104.61637			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.83643			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.05500	104.53448		8.05500	104.51194			0.00	0	220,000,000.00
MTN02	On 13/07/2014	Spot Bond		5.86500	105.72429		5.86500	105.70768			0.00	0	90,000,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	80.57395		100.00000	80.39648			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.00000	106.22379		7.00000	106.20393			0.00	0	480,000,000.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	97.07447		100.00000	96.81698			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.00000	109.38599		8.00000	109.36268			0.00	0	70,000,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	78.15846		100.00000	77.99145			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond		5.24000	103.73619		5.24000	103.72132			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.73893		100.89771	6.72247			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.82765		100.61875	6.81102			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	101.02432			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.05006			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.06732			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.08618			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.10332			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.11175			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.21495			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.33508			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.28239		100.00000	0.28170			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.28239		100.00000	0.28170			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.50500	101.84703		8.50500	101.82398			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		6.80000	106.89355		6.80000	101.81814			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.17223			0.00	0	1,000,000,000.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.66139			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.08796			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.62799			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.27849			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.26308			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.35799			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		6.60000	107.90652		6.60000	107.88717			0.00	0	750,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.95623			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		7.99000	116.91685		7.99000	116.89154			0.00	0	30,000,000.00
NBK4	On 28/10/2024	Spot Bond		10.39500	33.59404		10.39500	33.58494			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.10000	108.40932		7.10000	103.55143			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.91024			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	99.90472			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.33500	101.41395		6.33500	101.39682			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.59151			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.30000	105.12936		7.30000	105.10855			0.00	0	10,000,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.40252			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.99755			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.32453			0.00	900,000,000	700,000,000.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.17705			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.01862			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.84285			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	85.67886			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.79493			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	99.83969			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.82393			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.48797			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.03864			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	81.77101			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.79821			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.64708			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.22177			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.19222			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.47802			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.44987			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.13314			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.43260			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.42582			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.42547			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.80000	105.65254		7.80000	105.63021			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.81475			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		5.64500	102.64035		5.64500	102.62476			0.00	0	30,000,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.13942			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.44500	119.73023		11.44500	119.69403			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	111.33044			0.00	0	0.00
NET46	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.86913			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.99226			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.15000	160.28524		2.15000	160.22092			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.10500	108.52626		8.10500	108.50283			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.54494			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.96986			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.96986			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		8.73500	110.03823		8.73500	110.01240			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.96340			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.22523			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.91259			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.90353			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.94100			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		8.93500	110.01708		8.93500	111.71075			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.97849			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.94105			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.96346			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C10		On 22/05/2020	Spot Bond	9.13500	109.99639		9.13500	109.96939			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.03837			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.99346			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.97843			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.26239			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.17127			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.00836			0.00	0	0.00
NRA013		On 31/10/2013	Spot Bond	4.15500	137.87199		4.15500	137.80906			0.00	0	3,000,000,000.00
NRA014		On 30/04/2014	Spot Bond	6.30000	107.76981		6.30000	107.75164			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	7.81000	123.07782		7.81000	123.05206			0.00	0	820,000,000.00
NRA022		On 31/10/2022	Spot Bond	8.28500	130.53011		8.28500	130.50132			0.00	0	760,000,000.00
NRA023		On 31/05/2023	Spot Bond	2.04500	167.46389		2.04500	167.39716			0.00	0	8,400,000,000.00
NRA028		On 30/11/2028	Spot Bond	8.90000	132.17917		8.90000	132.14773			0.00	0	310,000,000.00
NTC10		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.96517			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.96617			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.71732			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.37494			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.57655			0.00	0	0.00
NTC16		On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.42501			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.04100			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.34333			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	17.30680		100.00000	17.26487			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	21.70124		100.00000	21.64866			0.00	0	0.00
OML01		On 27/10/2015	Spot Bond	6.08000	109.55381		6.08000	109.53588			0.00	0	100,000,000.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	10.37893		100.00000	10.35379			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.45000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	39.57851		100.00000	39.48263			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.86120			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.53011			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.69534			0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.94704			0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.80059			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.41421			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.93411			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.48945			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.48059			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.53744			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.50958			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.49106			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.56832			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.53371			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.51038			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.60242			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.56182			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.53290			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.34745			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.39062			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.41005			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.45322			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.63882			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.68198			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.10260			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.53283			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.85000		107.87543		5.85000	107.85826			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.26500		95.37297		5.26500	95.35928			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.64000		40.13031		7.64000	40.12209			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.89500		114.73979		5.85000	114.80895		2,032,918,802,000,000.00	41,207,600,000	86,880,000,000.00	
R158	On 15/09/2015	Spot Bond	5.85000		114.82723		5.85000	114.80895			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.75000		89.72985		5.75000	89.71580			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.85000		121.38952		5.85000	121.37019			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.68000		84.95282		5.68000	84.93968			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.91500		124.27859		7.82000	125.13546		0,461,860,997,500,000.00	21,776,500,000	15,878,363,800.00	
R187P	On 21/12/2026	Spot Bond	7.56000		37.61155		7.56000	37.60393			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.48000		35.30541		7.48000	35.29832			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.64000		277.91095		1.64000	277.80323		26,014,073,600,000.00	15,862,240,000	25,947,650,500.00	
R201	On 21/12/2014	Spot Bond	4.93000		107.12766		4.89500	107.15440		1,972,000,000,000.00	400,000,000	09,453,900,000.00	
R202	On 07/12/2033	Spot Bond	2.28000		204.86278		2.28000	204.77984		280,286,122,800,000.00	22,932,510,000	52,400,210,000.00	
R2023	On 28/02/2023	Spot Bond	7.52500		102.48605		7.45500	102.93584		1,018,846,622,500,000.00	35,394,900,000	41,262,393,100.00	
R203	On 15/09/2017	Spot Bond	6.55000		106.50318		6.49500	106.67829		3,297,106,250,000,000.00	03,375,000,000	39,581,100,000.00	
R2030	On 31/01/2030	Spot Bond	8.45000		96.87028		8.45000	97.71129			0.00	0	4,522,870,000.00
R2037	On 31/01/2037	Spot Bond	8.83000		98.54161		8.83000	98.51847		453,862,000,000,000.00	51,400,000,000	34,160,000,000.00	
R204	On 21/12/2018	Spot Bond	6.77500		107.83931		6.72000	108.06466		1,234,567,600,000,000.00	82,224,000,000	25,207,200,000.00	
R2048	On 28/02/2048	Spot Bond	8.88500		99.67499		8.88500	99.65105		480,931,722,500,000.00	54,128,500,000	92,889,500,000.00	
R206	On 15/01/2014	Spot Bond	5.13000		102.45403		5.05500	102.45873		5,376,240,000,000.00	1,048,000,000	56,796,000,000.00	
R207	On 15/01/2020	Spot Bond	7.12000		102.48232		7.05500	102.78814		1,772,365,936,000,000.00	48,927,800,000	30,979,300,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Spot Bond	7.27500	97.33031	7.20500	97.70230					3,334,743,600,000,000.00	58,384,000,000	97,954,495,500.00
R209	On 31/03/2036	Spot Bond	8.74500	75.93084	8.65000	76.66697					7,337,765,094,000,000.00	39,081,200,000	32,130,900,000.00
R210	On 31/03/2028	Spot Bond	2.02000	157.64940	2.02000	157.58662					19,363,720,000,000.00	9,586,000,000	55,208,349,400.00
R211	On 31/01/2017	Spot Bond	0.23000	128.15123	0.23000	128.10648					0.00	0	33,095,900,000.00
R212	On 31/01/2022	Spot Bond	1.49000	130.72797	1.49000	130.67788					148,225,200,000,000.00	99,480,000,000	79,130,400,000.00
R213	On 28/02/2031	Spot Bond	8.55500	86.96021	8.45500	87.74967					1,851,535,548,078,000.00	16,427,299,600	38,660,051,800.00
R214	On 28/02/2041	Spot Bond	8.83000	76.92234	8.83000	76.90398					436,025,400,000,000.00	49,380,000,000	77,045,300,000.00
R225C	On 15/03/2014	Spot Bond	4.75500	98.09588	4.75500	98.08334					0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	4.86500	95.71275	4.86500	95.70004					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	5.91000	92.10722	5.91000	92.09240					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.75000	89.72985	5.75000	89.71580					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.67000	87.38597	5.67000	87.37247					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.68000	84.95282	5.68000	84.93968					0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	4.93000	99.12970	4.93000	99.11642					0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	4.95000	96.74102	4.95000	96.72810					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	4.90000	94.45878	4.90000	94.44628					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.82000	90.82438	5.82000	90.81014					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.69000	88.49932	5.69000	88.48575					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.67000	86.09598	5.67000	86.08283					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.73000	83.56739	5.73000	83.55450					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.47000	79.12251	6.47000	79.10874					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.52000	76.48820	6.52000	76.47480					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.72500	73.38906	6.72500	73.37580					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.70500	71.07280	6.70500	71.06000					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.68500	68.84298	6.68500	68.83061					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond		6.67500	66.65616		6.67500	66.64420			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.01500	63.10278		7.01500	63.09089			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		6.99500	61.04906		6.99500	61.03760			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.12500	58.42010		7.12500	58.40893			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.09500	56.54428		7.09500	56.53351			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.06500	54.74456		7.06500	54.73418			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.03500	53.01751		7.03500	53.00749			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		6.99500	51.40788		6.99500	51.39823			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		6.95500	49.86643		6.95500	49.85712			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.76000	44.35650		7.76000	44.34727			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.72000	42.88394		7.72000	42.87507			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.68000	41.47628		7.68000	41.46774			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.64000	40.13031		7.64000	40.12209			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.60000	38.84302		7.60000	38.83511			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.56000	37.61155		7.56000	37.60393			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.52000	36.43320		7.52000	36.42585			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.48000	35.30541		7.48000	35.29832			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.80916			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.02302			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.09481			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.04583			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.97821			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.52807		100.00000	12.49772			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	4.32401		100.00000	4.31353			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.65349			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.62215			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.71180			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.28597			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.64641			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.96520			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.35900			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.58553			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.96513			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.02951			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.84325			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.35163			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.91098			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.67333			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.18934			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.11805			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.77689			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	102.22762			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.45432			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.39197			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.13060			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.13060			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.52392			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.58762			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.94752			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP017	On 21/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.90333			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		104.85849		12.35000	104.82434			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.80389			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		13.75207		100.00000	13.71875			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.72844			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.27369			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.50043			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.03978			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.00873			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		90.41769		100.00000	90.19608			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.13618			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.61719		100.00000	1.61323			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		8.80083		100.00000	8.77951			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		16.21708		100.00000	16.17780			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.03695		100.00000	14.00294			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	106.29203			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	103.23468			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.50500		107.90402		8.50500	107.87946			0.00	0	240,000,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.20120			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.15000		114.33145		7.15000	114.30963			0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.02534			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.54500		107.43068		8.54500	107.40613			975,839,000,000.00	114,200,000	807,100,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	99.86886			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.59446			0.00	300,000,000	300,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.57585			0.00	75,000,000	75,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.84235			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	99.84583			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.15000	107.50138		7.15000	107.48087			0.00	0	1,150,000,000.00
SBK9	On 10/04/2018	Spot Bond		8.32000	100.45261		8.32000	100.43011			0.00	0	460,000,000.00
SBK111	On 09/04/2014	Spot Bond		1.83000	130.52342		1.83000	130.46925			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond		7.31000	112.03526		7.31000	112.01305			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.17000	112.29900		7.17000	112.27716			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.10000	112.43119		7.10000	112.40953			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		7.89500	101.89271		7.89500	101.87091			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.24500	112.15761		7.24500	112.13557			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.21000	112.22356		7.21000	112.20161			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.53339			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.71972			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.52370			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.24774			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	96.44816		100.00000	96.19764			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.54500	105.14099		7.54500	105.11949			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.18943			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.31746			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.41787			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.43349			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		8.85500	110.47430		8.85500	110.44815			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.47000	108.42955		9.47000	108.40228			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.24611			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.32881			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.22885			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.94222			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.21000	106.42178		8.21000	106.39852			0.00	0	160,000,000.00
SBS3	On 25/05/2026	Spot Bond		8.52000	100.77274		8.52000	100.74990			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		8.90500	101.85489		8.90500	101.83078			0.00	0	30,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.03000	113.84997		7.03000	113.82860			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond		2.17000	132.14224		2.17000	266.19426			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		0.93000	105.60168		0.93000	125.30434			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	107.39000			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	5.94632		100.00000	5.93175			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	153.86649		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.50000	109.75907		1.50000	123.07604			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	100.24633		6.50000	100.22871			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.58294			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.29898			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.72565			0.00	0	2,000,000,000.00
SHS05	On 29/06/2017	Spot Bond		8.59500	103.09013		8.59500	103.06642			0.00	0	1,010,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.38240			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.11074			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.41749			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.37762				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.25323				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.15000		107.90774	7.15000	107.88715				0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.32000		109.82137	8.32000	102.93285				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.94500		101.72612	7.94500	101.70422				0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.09617				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.00371				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.15343				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.01140				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.59500		107.77848	7.59500	107.75652				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.25651				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.22844				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	99.99997				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.88500		96.01468	8.88500	95.99175				0.00	0	2,460,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.86076				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.39807				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	99.83366				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.81300		89.20920	8.81300	89.18807				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.87500		88.89985	8.87500	88.87865				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.14000		105.72788	6.14000	105.71040				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.31500		96.72628	8.31500	96.70487				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.53952				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.67500		102.62972	7.67500	102.60836				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.75000		113.09526	6.75000	113.07452				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.58500		100.86462	2.58500	101.20750				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN012	On 21/12/2018	Spot Bond	7.67000	103.09436		7.67000	103.92916			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.92686			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.28012			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.95574			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.24000	111.73138		9.24000	112.81940			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.75422			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.74440			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.50931			0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.92710			0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.81034			0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.81041			0.00	0	0.00
SY1013	On 05/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.70925			0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.82017			0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.57803			0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.52105			0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.52085			0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.50556			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.46320			0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.40388			0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.36065			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.21515			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.08382			0.00	0	0.00
SY1025	On 23/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.89842			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.36000	111.68865		6.36000	111.66945			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.38000	105.03788		8.38000	105.01419			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
T018		On 15/07/2014	Spot Bond	100.00000	62.02029	100.00000	61.88377				0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	43.51692	100.00000	43.41150				0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	21.25840	100.00000	21.20690				0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	6.26500	101.34610	6.26500	101.32915				0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.96903				0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.23409				0.00	0	0.00
TFS115		On 26/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.41086				0.00	0	0.00
TFS116		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.88200				0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.75894				0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.30439				0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	7.10000	105.86923	7.10000	105.84917				0.00	0	0.00
TFS90A		On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.64781				0.00	0	0.00
TFS93		On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.92911				0.00	0	0.00
TFS97		On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.00370				0.00	0	0.00
TH10A1		On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	99.96444				0.00	0	0.00
TH10A2		On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	99.96335				0.00	0	0.00
TH10A3		On 18/07/2017	Spot Bond	7.83000	101.91744	7.83000	101.89616				0.00	0	0.00
TH10A4		On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.96505				0.00	0	0.00
TH10A5		On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.96368				0.00	0	0.00
TH10A6		On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.73741				0.00	0	0.00
TH10A7		On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	99.96505				0.00	0	0.00
TH10A8		On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	99.96368				0.00	0	0.00
TH10A9		On 18/07/2017	Spot Bond	7.16000	76.79761	7.16000	101.64517				0.00	0	0.00
TH10B1		On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	99.96099				0.00	0	0.00
TH10B2		On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.96121				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	99.95596			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.95666			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	99.93516			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.93761			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.96510			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.96335			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	104.69887		8.73000	101.91414			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.96088			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.95606			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.93899			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.96552			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.75564		101.06155	5.74157			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	99.96527			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.14139			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	99.96033			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	99.95814			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	99.93494			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.96709			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.96634			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.96579			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	99.96634			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	99.96579			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	99.96552			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.96666			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.96579			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.96282			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.96282			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.96282			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.95849			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.95741			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.95876			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.93717			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.93582			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.93636			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.36398			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.75000		111.44383		7.75000	111.42068			0.00	0	50,000,000.00
TL20	On 22/02/2020	Spot Bond	7.23000		97.75597		7.23000	97.71273			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.39500		110.33705		7.39500	110.31528			0.00	0	2,690,000,000.00
TN20	On 17/09/2020	Spot Bond	8.23500		112.62115		8.23500	112.59605			0.00	0	27,600,000,000.00
TN23	On 06/11/2023	Spot Bond	8.49500		120.18048		8.49500	120.15332			0.00	0	10,220,000,000.00
TN25	On 19/08/2025	Spot Bond	8.86000		106.13614		8.86000	106.11114			0.00	0	13,900,000,000.00
TN27	On 14/11/2027	Spot Bond	8.89500		103.79998		8.89500	103.77542			0.00	0	1,700,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.38626			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.97090			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.28674			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.11109			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.14325			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.14655			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.30518			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.63409			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.15110			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.15724			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.16090			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.62592		10.00000	99.59925			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.63522		9.75000	99.60921			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.64497		100.00000	9.62010			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.33192			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000		100.00000		0.00000	98.23675			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	97.31072			0.00	30,000,000,000	15,000,000,000.00
TSP141	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.83957			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000		0.00000	97.21000			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.58914			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000		0.00000	96.97289			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000		0.00000	96.70700			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000		100.00000		0.00000	98.93802			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.74058			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	97.70179			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000		100.00000		0.00000	97.47869			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	94.44302			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.37079			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.13707			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.01572			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.92567			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.89795			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC027	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.81729			0.00	0	0.00
TWC028	On 04/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.11540			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.08847			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond		100.00000	84.53721		100.00000	84.35182		4,190,000,000,000,000.00	41,900,000,000	35,600,000,000.00	
TWCJ04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.60521			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.07583			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.36315			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.93430			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.60500	112.57686		8.60500	112.55066			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.31262			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.90355			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.20089			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		8.83500	105.31102		8.83500	105.28587			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	96.22029		100.00000	95.97166			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	96.32666		100.00000	96.07776			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	96.36213		100.00000	96.11313			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.25090			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.29348			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.21924			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.26429			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.26624			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.28163			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.29036			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	130.50000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.21000	119.73141		6.21000	119.71151			0.00	0	9,710,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WS05	On 01/08/2018	Spot Bond	0.71000	239.92052	0.71000	239.83363				0.00	0	5,125,300,000.00
WSP1	On 28/05/2015	Spot Bond	6.20000	107.69932	6.20000	107.68145				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.00000	109.74934	7.00000	109.72883				0.00	0	8,500,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.27500	111.29444	7.27500	111.27283				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.68000	110.20448	7.68000	110.18191				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.74500	110.57625	7.74500	110.55342				0.00	0	1,500,000,000.00
Z009	On 30/11/2013	Spot Bond	4.93000	99.40921	4.93000	99.39586				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.80000	90.71796	5.80000	90.70386				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.92000	97.82428	4.92000	97.81138				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.93000	96.63040	4.93000	96.61761				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.73000	89.28848	5.73000	89.27469				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.91000	94.71415	4.91000	94.70167				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.80000	90.70386	5.80000	90.68977				0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	6.66500	67.68523	6.66500	67.67298				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	24.85798	100.00000	24.81082				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	13.15764	100.00000	13.13268				0.00	0	0.00
Total for j-Bonds :										49,963,973,424,430,000.00	0	0
Grand Total:										49,963,973,924,032,200.00	0	0