



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 15/10/2013

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	9.95570	9.95570		9.95360	9.95360		13.68	0.00	0	0.00
\$ / R	On 16/10/2013	Any day expiry	9.80	Call	157.29600	0.15730	158.87620	0.15888	17.55	0.00	0	0.00
\$ / R	On 16/10/2013	Any day expiry	9.80	Put	1.59600	0.00160	5.27620	0.00528	17.55	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry			9.96140	9.96140	9.96050	9.96050	12.54	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	571.68840	0.57169	571.10760	0.57111	16.22	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	0.28840	0.00029	0.60760	0.00061	16.22	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	561.71950	0.56172	561.16570	0.56117	16.13	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	0.31950	0.00032	0.66570	0.00067	16.13	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	551.75400	0.55175	551.22930	0.55123	16.04	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	0.35400	0.00035	0.72930	0.00073	16.04	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	492.07030	0.49207	491.78720	0.49179	15.57	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	0.67030	0.00067	1.28720	0.00129	15.57	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	34.83720	0.03484	41.34960	0.04135	13.97	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	143.43720	0.14344	150.84960	0.15085	13.97	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			9.96570	9.96570	9.96480	9.96480	13.30	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	477.99470	0.47799	478.39500	0.47840	15.08	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	2.29470	0.00229	3.59500	0.00360	15.08	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	468.22600	0.46823	468.71650	0.46872	15.04	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	2.52600	0.00253	3.91650	0.00392	15.04	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	458.47860	0.45848	459.06380	0.45906	15.00	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	2.77860	0.00278	4.26380	0.00426	15.00	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	419.73620	0.41974	420.74990	0.42075	14.85	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	4.03620	0.00404	5.94990	0.00595	14.85	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	44.83870	0.04484	50.46230	0.05046	14.74	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	179.13870	0.17914	185.66230	0.18566	14.74	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			9.97000	9.97000	9.96910	9.96910	13.05	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,720.00670	1.72001	1,719.11190	1.71911	26.20	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	0.00670	0.00001	0.01190	0.00001	26.20	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,670.00820	1.67001	1,669.11450	1.66911	25.70	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	0.00820	0.00001	0.01450	0.00001	25.70	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	541.85010	0.54185	541.61380	0.54161	14.28	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	1.85010	0.00185	2.51380	0.00251	14.28	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	531.96530	0.53197	531.75400	0.53175	14.17	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	1.96530	0.00197	2.65400	0.00265	14.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	522.09230		0.52209		521.90820	0.52191	522.092	14.07	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	2.09230		0.00209		2.80820	0.00281	2.092	14.07	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	378.23430		0.37823		379.40910	0.37941	378.234	13.77	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	8.23430		0.00823		10.30910	0.01031	8.234	13.77	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	288.22010		0.28822		290.88360	0.29088	288.220	13.56	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	18.22010		0.01822		21.78360	0.02178	18.220	13.56	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Call	206.67560		0.20668		211.09810	0.21110	206.676	13.36	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Put	36.67560		0.03668		41.99810	0.04200	36.676	13.36	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			9.97150		9.97150		9.97050	9.97050		13.19	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	427.21800		0.42722		427.89800	0.42790	427.218	13.59	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	5.71800		0.00572		7.39800	0.00740	5.718	13.59	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	7.26260		0.00726		8.65080	0.00865	7.263	18.62	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	635.76260		0.63576		638.15080	0.63815	635.763	18.62	0.00	0	0.00
\$ / R	On 31/10/2013	Any day expiry			9.97440		9.97440		9.97330	9.97330		13.41	0.00	0	0.00
\$ / R	On 31/10/2013	Any day expiry	10.20	Call	46.52620		0.04653		50.93390	0.05093	46.526	15.33	0.00	0	1,000.00
\$ / R	On 31/10/2013	Any day expiry	10.20	Put	272.12620		0.27213		277.63390	0.27763	272.126	15.33	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.01380		10.01380		10.01220	10.01220		13.71	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,713.99890		1.71400		1,712.48660	1.71249	1,713.999	18.09	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.19890		0.00020		0.28660	0.00029	0.199	18.09	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	601.38310		0.60138		603.12380	0.60312	601.383	12.95	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	17.58310		0.01758		20.92380	0.02092	17.583	12.95	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	592.16590		0.59217		594.00710	0.59401	592.166	12.92	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	18.36590		0.01837		21.80710	0.02181	18.366	12.92	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	582.98040		0.58298		584.92320	0.58492	582.980	12.89	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	19.18040		0.01918		22.72320	0.02272	19.180	12.89	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	494.82530		0.49483		497.85000	0.49785	494.825	12.84	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	31.02530		0.03103		35.65000	0.03565	31.025	12.84	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	376.57800		0.37658		381.06740	0.38107	376.578	13.13	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	62.77800		0.06278		68.86740	0.06887	62.778	13.13	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	39.98710		0.03999		41.91130	0.04191	39.987	18.01	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	776.18710		0.77619		779.71130	0.77971	776.187	18.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.03700		10.03700		10.03590	10.03590		13.68	46,842,679.00	4,667	524,473.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,637.01960		2.63702		2,635.92810	2.63593	2,637.020	20.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.01960		0.00002		0.02810	0.00003	0.020	20.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,037.21530		2.03722		2,036.17580	2.03618	2,037.215	18.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.21530		0.00022		0.27580	0.00028	0.215	18.52	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,289.19780		1.28920		1,288.67080	1.28867	1,289.198	14.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	2.19780		0.00220		2.77080	0.00277	2.198	14.98	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,140.55080		1.14055		1,140.33560	1.14034	1,140.551	14.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	3.55080		0.00355		4.43560	0.00444	3.551	14.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,112.98460		1.11298		1,112.84300	1.11284	1,112.985	14.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	3.88460		0.00388		4.84300	0.00484	3.885	14.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,063.66550		1.06367		1,063.67070	1.06367	1,063.666	13.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	4.56550		0.00457		5.67070	0.00567	4.566	13.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,041.90450		1.04190		1,041.98090	1.04198	1,041.904	13.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	4.90450		0.00490		6.08090	0.00608	4.904	13.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,014.63650		1.01464		1,014.83080	1.01483	1,014.636	13.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	5.53650		0.00554		6.83080	0.00683	5.536	13.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	944.53150		0.94453		945.07430	0.94507	944.531	13.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	7.53150		0.00753		9.17430	0.00917	7.531	13.58	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	848.38740		0.84839		849.52870	0.84953	848.387	13.35	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	11.38740		0.01139		13.62870	0.01363	11.387	13.35	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	661.80190		0.66180		664.57030	0.66457	661.802	12.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	24.80190		0.02480		28.67030	0.02867	24.802	12.91	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	572.69260		0.57269		576.47170	0.57647	572.693	12.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	35.69260		0.03569		40.57170	0.04057	35.693	12.69	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	531.59240		0.53159		535.83720	0.53584	531.592	12.79	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	44.59240	0.04459	49.93720	0.04994	44.592	12.79	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Call	499.79180	0.49979	504.38460	0.50438	499.792	12.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Put	52.79180	0.05279	58.48460	0.05848	52.792	12.87	0.00	0	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	491.99850	0.49200	496.67450	0.49667	491.998	12.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	54.99850	0.05500	60.77450	0.06077	54.999	12.89	0.00	0	24,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	424.86090	0.42486	430.19350	0.43019	424.861	13.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	77.86090	0.07786	84.29350	0.08429	77.861	13.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	417.74600	0.41775	423.14060	0.42314	417.746	13.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	80.74600	0.08075	87.24060	0.08724	80.746	13.09	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Call	390.00650	0.39001	395.62320	0.39562	390.007	13.16	0.00	0	2,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Put	93.00650	0.09301	99.72320	0.09972	93.006	13.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Call	383.25410	0.38325	388.92030	0.38892	383.254	13.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Put	96.25410	0.09625	103.02030	0.10302	96.254	13.18	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	350.59760	0.35060	356.47000	0.35647	350.598	13.28	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	113.59760	0.11360	120.57000	0.12057	113.598	13.28	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	319.81650	0.31982	325.82730	0.32583	319.817	13.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	132.81650	0.13282	139.92730	0.13993	132.816	13.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Call	290.92560	0.29093	297.00700	0.29701	290.926	13.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Put	153.92560	0.15393	161.10700	0.16111	153.926	13.48	0.00	0	4,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Call	258.75260	0.25875	264.83210	0.26483	258.753	13.60	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Put	181.75260	0.18175	188.93210	0.18893	181.753	13.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	238.80120	0.23880	244.82920	0.24483	238.801	13.68	23,880.12	100	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	201.80120	0.20180	208.92920	0.20893	201.801	13.68	0.00	0	5,902.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	198.81930	0.19882	204.54000	0.20454	198.819	14.18	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	261.81930	0.26182	268.64000	0.26864	261.819	14.18	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Call	184.73640	0.18474	190.28490	0.19028	184.736	14.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Put	287.73640	0.28774	294.38490	0.29438	287.736	14.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Call	181.37490	0.18137	186.87720	0.18688	181.375	14.43	0.00	0	6,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Put	294.37490	0.29437	300.97720	0.30098	294.375	14.43	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	165.47590	0.16548	170.72690	0.17073	165.476	14.68	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	328.47590	0.32848	334.82690	0.33483	328.476	14.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Call	162.47140	0.16247	167.66980	0.16767	162.471	14.73	0.00	0	21,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Put	335.47140	0.33547	341.76980	0.34177	335.471	14.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	151.00750	0.15101	155.98610	0.15599	151.008	14.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	364.00750	0.36401	370.08610	0.37009	364.008	14.93	0.00	0	5,300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	145.59550	0.14560	150.45950	0.15046	145.595	15.03	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	378.59550	0.37860	384.55950	0.38456	378.596	15.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	137.85760	0.13786	142.54690	0.14255	137.858	15.17	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	400.85760	0.40086	406.64690	0.40665	400.858	15.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Call	123.66610	0.12367	127.99820	0.12800	123.666	15.47	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Put	446.66610	0.44667	452.09820	0.45210	446.666	15.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	115.08570	0.11509	119.17780	0.11918	115.086	15.67	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	478.08570	0.47809	483.27780	0.48328	478.086	15.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Call	99.81700	0.09982	103.43450	0.10343	99.817	16.07	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	542.81700	0.54282	547.53450	0.54753	542.817	16.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	94.75080	0.09475	98.20290	0.09820	94.751	16.23	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	567.75080	0.56775	572.30290	0.57230	567.751	16.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	88.62380	0.08862	91.88220	0.09188	88.624	16.45	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	601.62380	0.60162	605.98220	0.60598	601.624	16.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	87.16580	0.08717	90.37580	0.09038	87.166	16.50	0.00	0	18,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	610.16580	0.61017	614.47580	0.61448	610.166	16.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	81.61430	0.08161	84.63810	0.08464	81.614	16.72	0.00	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	644.61430	0.64461	648.73810	0.64874	644.614	16.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	688.26310	0.68826	692.16130	0.69216	688.263	17.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	75.26310	0.07526	78.06130	0.07806	75.263	17.00	0.00	0	19,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	69.50320	0.06950	72.08580	0.07209	69.503	17.27	0.00	0	550.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	732.50320	0.73250	736.18580	0.73619	732.503	17.27	0.00	0	0.00

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	59.53240	0.05953	61.71660	0.06172	59.532	17.82	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	822.53240	0.82253	825.81660	0.82582	822.532	17.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	56.04990	0.05605	58.08790	0.05809	56.050	18.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	859.04990	0.85905	862.18790	0.86219	859.050	18.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	49.82980	0.04983	51.59460	0.05159	49.830	18.49	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	932.82980	0.93283	935.69460	0.93569	932.830	18.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	44.47250	0.04447	45.99280	0.04599	44.473	18.93	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,007.47250	1.00747	1,010.09280	1.01009	1,007.473	18.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	35.63030	0.03563	36.94170	0.03694	35.630	19.66	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	1,148.63030	1.14863	1,151.04170	1.15104	1,148.630	19.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	33.17730	0.03318	34.42570	0.03443	33.177	19.90	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,196.17730	1.19618	1,198.52570	1.19853	1,196.177	19.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	26.99680	0.02700	28.07310	0.02807	26.997	20.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,339.99680	1.34000	1,342.17310	1.34217	1,339.997	20.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	22.22550	0.02223	23.15580	0.02316	22.226	21.36	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,485.22550	1.48523	1,487.25580	1.48726	1,485.225	21.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	17.45930	0.01746	18.22920	0.01823	17.459	22.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,680.45930	1.68046	1,682.32920	1.68233	1,680.459	22.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	12.61370	0.01261	13.20260	0.01320	12.614	23.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,975.61370	1.97561	1,977.30260	1.97730	1,975.614	23.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	11.78600	0.01179	12.26780	0.01227	11.786	26.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,324.78600	2.32479	2,326.36780	2.32637	2,324.786	26.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	11.59730	0.01160	12.04350	0.01204	11.597	27.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,474.59730	2.47460	2,476.14350	2.47614	2,474.597	27.76	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.05230	10.05230	10.05130	10.05130		13.89	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	553.94170	0.55394	557.81980	0.55782	553.942	12.71	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	51.64170	0.05164	56.51980	0.05652	51.642	12.71	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	522.84000	0.52284	526.98250	0.52698	522.840	12.80	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	60.54000	0.06054	65.68250	0.06568	60.540	12.80	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	515.22060	0.51522	519.42500	0.51943	515.221	12.83	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	62.92060	0.06292	68.12500	0.06813	62.921	12.83	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	507.66500	0.50767	511.92950	0.51193	507.665	12.85	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	65.36500	0.06537	70.62950	0.07063	65.365	12.85	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	70.24260	0.07024	71.89440	0.07189	70.243	17.77	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	857.94260	0.85794	860.59440	0.86059	857.943	17.77	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.10830	10.10830	10.10670	10.10670		14.29	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	1,810.99920	1.81100	1,809.78480	1.80978	1,810.999	15.85	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	2.69920	0.00270	3.08480	0.00308	2.699	15.85	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	305.16050	0.30516	308.11630	0.30812	305.160	14.37	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	316.86050	0.31686	321.41630	0.32142	316.860	14.37	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	186.75320	0.18675	188.67670	0.18868	186.753	15.95	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	588.45320	0.58845	591.97670	0.59198	588.453	15.95	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	184.48230	0.18448	186.37550	0.18638	184.482	15.99	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	596.18230	0.59618	599.67550	0.59968	596.182	15.99	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	182.24110	0.18224	184.10600	0.18411	182.241	16.03	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	603.94110	0.60394	607.40600	0.60741	603.941	16.03	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.15090	10.15090	10.14900	10.14900		14.71	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	1,856.99650	1.85700	1,855.89900	1.85590	1,856.996	15.99	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	6.09650	0.00610	6.89900	0.00690	6.096	15.99	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	428.91110	0.42891	432.65630	0.43266	428.911	14.30	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	278.01110	0.27801	283.65630	0.28366	278.011	14.30	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	230.73810	0.23074	233.11630	0.23312	230.738	16.24	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	649.83810	0.64984	654.11630	0.65412	649.838	16.24	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	228.36310	0.22836	230.71100	0.23071	228.363	16.27	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	657.46310	0.65746	661.71100	0.66171	657.463	16.27	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	226.01680	0.22602	228.33670	0.22834	226.017	16.31	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	665.11680	0.66512	669.33670	0.66934	665.117	16.31	0.00	0	0.00

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			10.15230		10.15230		10.15040	10.15040		14.71	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	218.72240		0.21872	220.96620	0.22097	218.722		16.45	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	696.42240		0.69642	700.56620	0.70057	696.422		16.45	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.15380		10.15380		10.15190	10.15190		14.73	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,099.23260		1.09923	1,100.43560	1.10044	1,099.233		13.77	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	35.43260		0.03543	38.53560	0.03854	35.433		13.77	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,089.97250		1.08997	1,091.22080	1.09122	1,089.973		13.74	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	36.17250		0.03617	39.32080	0.03932	36.173		13.74	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,080.72690		1.08073	1,082.02110	1.08202	1,080.727		13.71	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	36.92690		0.03693	40.12110	0.04012	36.927		13.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.17880		10.17880		10.17670	10.17670		14.77	203,576.00	20	69,621.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,481.20020		2.48120	2,479.41220	2.47941	2,481.200		17.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	2.40020		0.00240	2.71220	0.00271	2.400		17.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,985.94930		1.98595	1,984.68680	1.98469	1,985.949		16.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	7.14930		0.00715	7.98680	0.00799	7.149		16.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,498.54860		1.49855	1,498.37810	1.49838	1,498.549		14.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	19.74860		0.01975	21.67810	0.02168	19.749		14.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	989.04950		0.98905	991.13650	0.99114	989.049		13.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	60.24950		0.06025	64.43650	0.06444	60.249		13.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	715.59720		0.71560	719.23970	0.71924	715.597		13.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	126.79720		0.12680	132.53970	0.13254	126.797		13.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	708.15530		0.70816	711.83860	0.71184	708.155		13.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	129.35530		0.12936	135.13860	0.13514	129.355		13.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	700.75120		0.70075	704.47280	0.70447	700.751		13.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	131.95120		0.13195	137.77280	0.13777	131.951		13.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	639.18770		0.63919	643.17410	0.64317	639.188		13.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	160.38770		0.16039	166.47410	0.16647	160.388		13.59	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	608.06920		0.60807	612.14130	0.61214	608.069		13.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	179.26920		0.17927	185.44130	0.18544	179.269		13.72	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	578.18750		0.57819	582.31450	0.58231	578.188		13.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	199.38750		0.19939	205.61450	0.20561	199.388		13.85	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	522.08540		0.52209	526.24270	0.52624	522.085		14.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	243.28540		0.24329	249.54270	0.24954	243.285		14.12	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	402.28280		0.40228	0.00000	0.00000	402.283		14.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	373.48280		0.37348	0.00000	0.00000	373.483		14.77	37,348.28	100	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	364.09650		0.36410	367.74990	0.36775	364.097		15.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	435.29650		0.43530	441.04990	0.44105	435.297		15.12	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	346.49170		0.34649	350.03410	0.35003	346.492		15.29	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	467.69170		0.46769	473.33410	0.47333	467.692		15.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	329.82140		0.32982	333.24550	0.33325	329.821		15.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	501.02140		0.50102	506.54550	0.50655	501.021		15.46	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	314.04230		0.31404	317.34010	0.31734	314.042		15.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	535.24230		0.53524	540.64010	0.54064	535.242		15.63	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	299.10960		0.29911	302.27700	0.30228	299.110		15.81	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	570.30960		0.57031	575.57700	0.57558	570.310		15.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	284.98680		0.28499	288.01610	0.28802	284.987		15.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	606.18680		0.60619	611.31610	0.61132	606.187		15.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	259.00230		0.25900	261.74260	0.26174	259.002		16.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	680.20230		0.68020	685.04260	0.68504	680.202		16.32	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	256.56010		0.25656	259.27260	0.25927	256.560		16.36	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	687.76010		0.68776	692.57260	0.69257	687.760		16.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	247.06090		0.24706	249.65740	0.24966	247.061		16.49	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	718.26090		0.71826	722.95740	0.72296	718.261		16.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	206.01310		0.20601	208.22920	0.20823	206.013		17.21	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	877.21310		0.87721	881.52920	0.88153	877.213		17.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	180.76340		0.18076	182.69570	0.18270	180.763		17.74	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,001.96340		1.00196	1,005.99570	1.00600	1,001.963		17.74	0.00	0	0.00

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	11.10	Call	166.13910	0.16614	167.88800	0.16789	166.139	18.09	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,087.33910	1.08734	1,091.18800	1.09119	1,087.339	18.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	159.41420	0.15941	161.07380	0.16107	159.414	18.27	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,130.61420	1.13061	1,134.37380	1.13437	1,130.614	18.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	146.72400	0.14672	148.23690	0.14824	146.724	18.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,217.92400	1.21792	1,221.53690	1.22154	1,217.924	18.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	120.40900	0.12041	121.58630	0.12159	120.409	19.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,441.60900	1.44161	1,444.88630	1.44489	1,441.609	19.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	100.21780	0.10022	101.10730	0.10111	100.218	20.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,671.41780	1.67142	1,674.40730	1.67441	1,671.418	20.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	84.59450	0.08459	85.23900	0.08524	84.595	21.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,905.79450	1.90579	1,908.53900	1.90854	1,905.795	21.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	74.00450	0.07400	74.48440	0.07448	74.004	22.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,145.20450	2.14520	2,147.78440	2.14778	2,145.205	22.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	71.73180	0.07173	72.20920	0.07221	71.732	23.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,392.93180	2.39293	2,395.50920	2.39551	2,392.932	23.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	70.82880	0.07083	71.30660	0.07131	70.829	24.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,542.02880	2.54203	2,544.60660	2.54461	2,542.029	24.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	70.59380	0.07059	71.07120	0.07107	70.594	24.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,591.79380	2.59179	2,594.37120	2.59437	2,591.794	24.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	70.06680	0.07007	70.54550	0.07055	70.067	25.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,741.26680	2.74127	2,743.84550	2.74385	2,741.267	25.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	69.78120	0.06978	70.26100	0.07026	69.781	26.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,890.98120	2.89098	2,893.56100	2.89356	2,890.981	26.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	26.14830	0.02615	26.41340	0.02641	26.148	27.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	4,097.34830	4.09735	4,099.71340	4.09971	4,097.348	27.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	20.50760	0.02051	20.73250	0.02073	20.508	27.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,341.70760	4.34171	4,344.03250	4.34403	4,341.708	27.85	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.18170	10.18170	10.17960	10.17960	10.18170	14.79	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,134.86700	1.13487	1,136.28960	1.13629	1,134.867	13.84	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	43.16700	0.04317	46.68960	0.04669	43.167	13.84	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,125.68570	1.12569	1,127.15490	1.12715	1,125.686	13.81	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	43.98570	0.04399	47.55490	0.04755	43.986	13.81	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,116.52020	1.11652	1,118.03630	1.11804	1,116.520	13.78	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	44.82020	0.04482	48.43630	0.04844	44.820	13.78	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.19200	10.19200	10.18980	10.18980	10.19200	14.97	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	1,902.15600	1.90216	1,901.07130	1.90107	1,902.156	16.01	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	10.15600	0.01016	11.27130	0.01127	10.156	16.01	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	443.62850	0.44363	447.66070	0.44766	443.628	14.69	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	351.62850	0.35163	357.86070	0.35786	351.628	14.69	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.28280	10.28280	10.28000	10.28000	10.28280	15.33	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	642.38010	0.64238	648.26440	0.64826	642.380	14.29	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	299.58010	0.29958	308.26440	0.30826	299.580	14.29	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	637.28510	0.63729	643.18230	0.64318	637.285	14.32	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	304.48510	0.30449	313.18230	0.31318	304.485	14.32	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	632.23050	0.63223	638.13670	0.63814	632.231	14.35	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	309.43050	0.30943	318.13670	0.31814	309.430	14.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.30990	10.30990	10.30690	10.30690	10.30990	15.36	206,198.00	20	18,483.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,321.62250	2.32162	2,320.23230	2.32023	2,321.623	16.07	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	11.72250	0.01172	13.33230	0.01333	11.723	16.07	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,885.28780	1.88529	1,884.68960	1.88469	1,885.288	15.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	25.38780	0.02539	27.78960	0.02779	25.388	15.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,705.07470	1.70507	1,705.18380	1.70518	1,705.075	14.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	35.17470	0.03517	38.28380	0.03828	35.175	14.76	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,602.17410	1.60217	1,602.75660	1.60276	1,602.174	14.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	42.27410	0.04227	45.85660	0.04586	42.274	14.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,574.32120	1.57432	1,575.04020	1.57504	1,574.321	14.49	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
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	44.42120		0.04442		48.14020	0.04814	44.421	14.49	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,373.25980		1.37326	1,375.09040	1.37509	1,373.260	1,373.260	14.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	63.35980		0.06336	68.19040	0.06819	63.360	63.360	14.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,196.32970		1.19633	1,199.32420	1.19932	1,196.330	1,196.330	13.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	86.42970		0.08643	92.42420	0.09242	86.430	86.430	13.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	894.92170		0.89492	900.14010	0.90014	894.922	894.922	13.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	175.02170		0.17502	183.24010	0.18324	175.022	175.022	13.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	887.88520		0.88789	893.15090	0.89315	887.885	887.885	13.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	177.98520		0.17799	186.25090	0.18625	177.985	177.985	13.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	880.88200		0.88088	886.19730	0.88620	880.882	880.882	13.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	180.98200		0.18098	189.29730	0.18930	180.982	180.982	13.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	786.39900		0.78640	792.33670	0.79234	786.399	786.399	13.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	226.49900		0.22650	235.43670	0.23544	226.499	226.499	13.93	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	754.29040		0.75429	760.42130	0.76042	754.290	754.290	13.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	244.39040		0.24439	253.52130	0.25352	244.390	244.390	13.96	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	663.33800		0.66334	669.83640	0.66984	663.338	663.338	14.43	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	323.43800		0.32344	332.93640	0.33294	323.438	323.438	14.43	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	643.59350		0.64359	650.13980	0.65014	643.593	643.593	14.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	343.69350		0.34369	353.23980	0.35324	343.693	343.693	14.55	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	587.95280		0.58795	594.56920	0.59457	587.953	587.953	14.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	408.05280		0.40805	417.66920	0.41767	408.053	408.053	14.88	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	361.71500		0.36172	367.20790	0.36721	361.715	361.715	16.79	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	851.81500		0.85181	860.30790	0.86031	851.815	851.815	16.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	217.06410		0.21706	220.77710	0.22078	217.064	217.064	19.04	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,507.16410		1.50716	1,513.87710	1.51388	1,507.164	1,507.164	19.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	182.68440		0.18268	185.84360	0.18584	182.684	182.684	19.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,772.78440		1.77278	1,778.94360	1.77894	1,772.784	1,772.784	19.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	172.97130		0.17297	175.95780	0.17596	172.971	172.971	20.12	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,863.07130		1.86307	1,869.05780	1.86906	1,863.071	1,863.071	20.12	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	155.73550		0.15574	158.39340	0.15839	155.735	155.735	20.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,045.83550		2.04584	2,051.49340	2.05149	2,045.835	2,045.835	20.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	152.60310		0.15260	155.19720	0.15520	152.603	152.603	20.77	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	2,082.70310		2.08270	2,088.29720	2.08830	2,082.703	2,082.703	20.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	141.34840		0.14135	143.61370	0.14361	141.348	141.348	21.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,331.44840		2.33145	2,336.71370	2.33671	2,331.448	2,331.448	21.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	135.65440		0.13565	137.53590	0.13754	135.654	135.654	23.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,725.75440		2.72575	2,730.63590	2.73064	2,725.754	2,725.754	23.80	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.31740		10.31740	10.31430	10.31430			15.36	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,582.53170		1.58253	1,583.18840	1.58319	1,582.532	1,582.532	14.45	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	45.13170		0.04513	48.88840	0.04889	45.132	45.132	14.45	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	597.30770		0.59731	603.95230	0.60395	597.308	597.308	14.88	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	409.90770		0.40991	419.65230	0.41965	409.908	409.908	14.88	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	157.56630		0.15757	160.23670	0.16024	157.566	157.566	20.72	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	2,080.16630		2.08017	2,085.93670	2.08594	2,080.166	2,080.166	20.72	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.41740		10.41740	10.41430	10.41430			15.78	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	790.31310		0.79031	795.07280	0.79507	790.313	790.313	14.66	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	362.91310		0.36291	370.77280	0.37077	362.913	362.913	14.66	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	785.34990		0.78535	790.12530	0.79013	785.350	785.350	14.69	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	367.94990		0.36795	375.82530	0.37583	367.950	367.950	14.69	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	780.42070		0.78042	785.21130	0.78521	780.421	780.421	14.72	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	373.02070		0.37302	380.91130	0.38091	373.021	373.021	14.72	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	639.75850		0.63976	644.71980	0.64472	639.758	639.758	15.59	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	552.35850		0.55236	560.41980	0.56042	552.358	552.358	15.59	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	247.00330		0.24700	250.14030	0.25014	247.003	247.003	19.92	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,899.60330		1.89960	1,905.84030	1.90584	1,899.603	1,899.603	19.92	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.45510		10.45510	10.45210	10.45210			15.95	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,574.39830		2.57440	2,573.40420	2.57340	2,574.398	2,574.398	16.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	19.29830		0.01930		21.30420	0.02130	19.298	16.12	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,092.76040		2.09276	2,092.70310	2.050270	2,092.760	2,092.760	15.03	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	37.66040		0.03766	40.60310	0.04060	37.660	37.660	15.03	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,635.97880		1.63598	1,637.46810	1.63747	1,635.979	1,635.979	14.46	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	80.87880		0.08088	85.36810	0.08537	80.879	80.879	14.46	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	1,548.31330		1.54831	1,550.12410	1.55012	1,548.313	1,548.313	14.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	93.21330		0.09321	98.02410	0.09802	93.213	93.213	14.35	116,330.20	1,248	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,294.86560		1.29487	1,297.61790	1.29762	1,294.866	1,294.866	14.02	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	139.76560		0.13977	145.51790	0.14552	139.766	139.766	14.02	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,073.26940		1.07327	1,076.64030	1.07664	1,073.269	1,073.269	14.15	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	218.16940		0.21817	224.54030	0.22454	218.169	218.169	14.15	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	885.02730		0.88503	888.46530	0.88847	885.027	885.027	14.53	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	329.92730		0.32993	336.36530	0.33637	329.927	329.927	14.53	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	831.08410		0.83108	834.54920	0.83455	831.084	831.084	14.73	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	375.98410		0.37598	382.44920	0.38245	375.984	375.984	14.73	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	700.50260		0.70050	704.14220	0.70414	700.503	700.503	15.51	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	535.40260		0.53540	542.04220	0.54204	535.403	535.403	15.51	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	696.45150		0.69645	700.09080	0.70009	696.451	696.451	15.54	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	541.35150		0.54135	547.99080	0.54799	541.352	541.352	15.54	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	692.42880		0.69243	696.06750	0.69607	692.429	692.429	15.57	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	547.32880		0.54733	553.96750	0.55397	547.329	547.329	15.57	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	481.47090		0.48147	484.79970	0.48480	481.471	481.471	17.17	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	976.37090		0.97637	982.69970	0.98270	976.371	976.371	17.17	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	285.42630		0.28543	288.12120	0.28812	285.426	285.426	19.68	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,830.32630		1.83033	1,836.02120	1.83602	1,830.326	1,830.326	19.68	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	272.96880		0.27297	275.60590	0.27561	272.969	272.969	19.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,917.86880		1.91787	1,923.50590	1.92351	1,917.869	1,917.869	19.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	224.59350		0.22459	226.94270	0.22694	224.593	224.593	21.17	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,369.49350		2.36949	2,374.84270	2.37484	2,369.494	2,369.494	21.17	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	212.66890		0.21267	214.87750	0.21488	212.669	212.669	23.55	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,907.56890		2.90757	2,912.77750	2.91278	2,907.569	2,907.569	23.55	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.60320		10.60320	10.60100	10.60100			16.44	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,635.35610		2.63536	2,635.89800	2.63590	2,635.356	2,635.356	15.84	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	32.15610		0.03216	34.89800	0.03490	32.156	32.156	15.84	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,207.96860		2.20797	2,209.55640	2.20956	2,207.969	2,207.969	14.97	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	54.76860		0.05477	58.55640	0.05856	54.769	54.769	14.97	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,161.20470		2.16120	2,162.91920	2.16292	2,161.205	2,161.205	14.87	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	58.00470		0.05800	61.91920	0.06192	58.005	58.005	14.87	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,115.76230		2.11576	2,117.63270	2.11763	2,115.762	2,115.762	14.85	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	62.56230		0.06256	66.63270	0.06663	62.562	62.562	14.85	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	1,721.03180		1.72103	1,724.28120	1.72428	1,721.032	1,721.032	14.61	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	117.83180		0.11783	123.28120	0.12328	117.832	117.832	14.61	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,320.19770		1.32020	1,324.67220	1.32467	1,320.198	1,320.198	14.35	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	216.99770		0.21700	223.67220	0.22367	216.998	216.998	14.35	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,249.35700		1.24936	1,253.97570	1.25398	1,249.357	1,249.357	14.40	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	246.15700		0.24616	252.97570	0.25298	246.157	246.157	14.40	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,007.33590		1.00734	1,011.91020	1.01191	1,007.336	1,007.336	15.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	404.13590		0.40414	410.91020	0.41091	404.136	404.136	15.00	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	785.41870		0.78542	790.15480	0.79015	785.419	785.419	16.19	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	682.21870		0.68222	689.15480	0.68915	682.219	682.219	16.19	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	617.89440		0.61789	622.37610	0.62238	617.894	617.894	17.29	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,014.69440		1.01469	1,021.37610	1.02138	1,014.694	1,014.694	17.29	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	493.50450		0.49350	497.62710	0.49763	493.504	493.504	18.36	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	1,390.30450		1.39030	1,396.62710	1.39663	1,390.305	1,390.305	18.36	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	400.68010		0.40068	404.48080	0.40448	400.680	400.680	19.39	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,797.48010		1.79748	1,803.48080	1.80348	1,797.480	1,797.480	19.39	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future		10.03700	10.03700		10.03590	10.03590		13.69	200,740.00	20	828.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	58,144.32640	0.58144	58,511.65100	0.58512	58,144.326	12.71	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	3,444.32640	0.03444	3,921.65100	0.03922	3,444.326	12.71	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	57,269.26180	0.57269	57,647.17330	0.57647	57,269.262	12.69	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	3,569.26180	0.03569	4,057.17330	0.04057	3,569.262	12.69	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	56,435.88110	0.56436	56,823.16170	0.56823	56,435.881	12.71	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	3,735.88110	0.03736	4,233.16170	0.04233	3,735.881	12.71	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	15,110.69230	0.15111	15,598.61030	0.15599	15,110.692	14.93	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	36,410.69230	0.36411	37,008.61030	0.37009	36,410.692	14.93	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	12,601.47920	0.12601	13,031.09880	0.13031	12,601.479	15.43	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	43,901.47920	0.43901	44,441.09880	0.44441	43,901.479	15.43	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	86,828.67270	0.86829	87,132.24360	0.87132	86,828.673	18.11	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	5,528.67270	0.05529	5,722.24360	0.05722	5,528.673	18.11	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future		10.17880	10.17880		10.17670	10.17670		15.27	0.00	0	25.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	28,761.63990	0.28762	29,066.40220	0.29066	28,761.640	15.94	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	59,881.63990	0.59882	60,396.40220	0.60396	59,881.640	15.94	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	28,488.22660	0.28488	28,790.35610	0.28790	28,488.227	15.97	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	60,608.22660	0.60608	61,120.35610	0.61120	60,608.227	15.97	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	28,217.61500	0.28218	28,517.60540	0.28518	28,217.615	16.01	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	61,337.61500	0.61338	61,847.60540	0.61848	61,337.615	16.01	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future		10.30990	10.30990		10.30690	10.30690			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	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	38,010.00000	0.38010	38,310.00000	0.38310	38,010.000		0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	39,010.00000	0.39010	39,310.00000	0.39310	39,010.000		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	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	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	40,010.00000	0.40010	40,310.00000	0.40310	40,010.000		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future		16.01930	16.01930		16.06440	16.06440		12.94	11,373,703.00	710	29,425.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,160.78650	1.16079	1,206.16070	1.20616	1,160.786	13.19	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	31.48650	0.03149	31.76070	0.03176	31.487	13.19	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,151.32970	1.15133	1,196.67350	1.19667	1,151.330	13.16	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	32.02970	0.03203	32.27350	0.03227	32.030	13.16	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,141.88290	1.14188	1,187.19430	1.18719	1,141.883	13.12	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	32.58290	0.03258	32.79430	0.03279	32.583	13.12	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future		16.23340	16.23340		16.27870	16.27870		13.79	8,116,700.00	500	6,302.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	3,398.96140	3.39896	3,444.75280	3.44475	3,398.961	18.29	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	15.56140	0.01556	16.05280	0.01605	15.561	18.29	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	3,250.93680	3.25094	3,296.97770	3.29698	3,250.937	17.86	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	17.53680	0.01754	18.27770	0.01828	17.537	17.86	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	2,024.00840	2.02401	2,072.65180	2.07265	2,024.008	13.57	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	40.60840	0.04061	43.95180	0.04395	40.608	13.57	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,985.23800	1.98524	2,034.02000	2.03402	1,985.238	13.43	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	41.83800	0.04184	45.32000	0.04532	41.838	13.43	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,975.55320	1.97555	2,024.37010	2.02437	1,975.553	13.39	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	42.15320	0.04215	45.67010	0.04567	42.153	13.39	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,965.87140	1.96587	2,014.72500	2.01472	1,965.871	13.36	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	42.47140	0.04247	46.02500	0.04603	42.471	13.36	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	1,782.54560	1.78255	1,832.13410	1.83213	1,782.546	12.71	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	49.14560	0.04915	53.43410	0.05343	49.146	12.71	0.00	0	327.00
£ / R	On 13/06/2014	Foreign Exchange Future		16.43130	16.43130		16.47670	16.47670		14.28	0.00	0	200.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	940.86610	0.94087	979.59220	0.97959	940.866	13.85	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	549.56610	0.54957	542.89220	0.54289	549.566	13.85	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	935.85660	0.93586	974.48770	0.97449	935.857	13.86	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	554.55660	0.55456	547.78770	0.54779	554.557	13.86	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	559.57580	0.55958	552.71150	0.55271	559.576	13.87	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	930.87580	0.93088	969.41150	0.96941	930.876	13.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 15/09/2014	Foreign Exchange Future			16.64980	16.64980		16.69650	16.69650		14.57	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	859.77220	0.85977	897.17560	0.89718	859.772	14.89	0.00	0	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	1,049.97220	1.04997	1,040.67560	1.04068	1,049.972	14.89	0.00	0	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	856.21370	0.85621	893.52460	0.89352	856.214	14.90	0.00	0	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	1,056.41370	1.05641	1,047.02460	1.04702	1,056.414	14.90	0.00	0	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	852.67780	0.85268	889.89630	0.88990	852.678	14.91	0.00	0	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	1,062.87780	1.06288	1,053.39630	1.05340	1,062.878	14.91	0.00	0	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10186	0.10186	0.10232	0.10232		16.81	0.00	0	0	14,280.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,195.51220	0.01196	1,241.52370	0.01242	1,195.512	17.14	0.00	0	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	9.51220	0.00010	9.92370	0.00010	9.512	17.14	0.00	0	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	375.05760	0.00375	403.85090	0.00404	375.058	16.81	0.00	0	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	189.05760	0.00189	172.25090	0.00172	189.058	16.81	0.00	0	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	77.84720	0.00078	85.88370	0.00086	77.847	20.08	0.00	0	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	891.84720	0.00892	854.28370	0.00854	891.847	20.08	0.00	0	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10338	0.10338	0.10384	0.10384		17.46	0.00	0	0	50.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,384.71880	0.01385	1,427.33340	0.01427	1,384.719	16.44	0.00	0	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	46.41880	0.00046	42.93340	0.00043	46.419	16.44	0.00	0	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	647.30990	0.00647	675.56920	0.00676	647.310	17.46	0.00	0	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	309.00990	0.00309	291.16920	0.00291	309.010	17.46	0.00	0	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	282.08150	0.00282	294.88070	0.00295	282.082	20.01	0.00	0	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	943.78150	0.00944	910.48070	0.00910	943.781	20.01	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.55270	13.55270	13.63780	13.63780		13.05	25,885,657.00	1,910	0	79,731.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,354.19280	2.35419	2,439.30650	2.43931	2,354.193	18.48	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1.49280	0.00149	1.50650	0.00151	1.493	18.48	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,111.84500	2.11185	2,196.96350	2.19696	2,111.845	17.31	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	2.14500	0.00215	2.16350	0.00216	2.145	17.31	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,062.01550	2.06202	2,147.13480	2.14713	2,062.015	17.07	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	2.31550	0.00232	2.33480	0.00233	2.316	17.07	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,012.20150	2.01220	2,097.32120	2.09732	2,012.201	16.83	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	2.50150	0.00250	2.52120	0.00252	2.502	16.83	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Call	1,311.28260	1.31128	1,395.94320	1.39594	1,311.283	13.52	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Put	8.58260	0.00858	8.14320	0.00814	8.583	13.52	0.00	0	0	22,875.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Put	9.80330	0.00980	9.23230	0.00923	9.803	13.37	0.00	0	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Call	1,262.50330	1.26250	1,347.03230	1.34703	1,262.503	13.37	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,069.31820	1.06932	1,153.02130	1.15302	1,069.318	12.79	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	16.61820	0.01662	15.22130	0.01522	16.618	12.79	0.00	0	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	974.27110	0.97427	1,057.31070	1.05731	974.271	12.51	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	21.57110	0.02157	19.51070	0.01951	21.571	12.51	0.00	0	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Put	27.93100	0.02793	24.97140	0.02497	27.931	12.22	0.00	0	0	25,925.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Call	880.63100	0.88063	962.77140	0.96277	880.631	12.22	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Call	834.44950	0.83445	916.03240	0.91603	834.449	12.07	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Put	31.74950	0.03175	28.23240	0.02823	31.749	12.07	0.00	0	0	800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Call	743.65530	0.74366	823.83020	0.82383	743.655	11.79	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Put	40.95530	0.04096	36.03020	0.03603	40.955	11.79	0.00	0	0	15,000.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Put	58.84570	0.05885	48.52700	0.04853	58.846	11.97	0.00	0	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Call	661.54570	0.66155	736.32700	0.73633	661.546	11.97	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	547.85650	0.54786	616.53070	0.61653	547.857	12.24	0.00	0	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	95.15650	0.09516	78.73070	0.07873	95.156	12.24	0.00	0	0	6,100.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	479.03130	0.47903	542.86630	0.54287	479.031	12.42	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	126.33130	0.12633	105.06630	0.10507	126.331	12.42	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Put	206.47290	0.20647	174.26170	0.17426	206.473	12.78	0.00	0	0	3,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Call	359.17290	0.35917	412.06170	0.41206	359.173	12.78	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	146.60110	0.14660	167.03340	0.16703	146.601	14.58	0.00	0	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	593.90110	0.59390	529.23340	0.52923	593.901	14.58	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	On 13/12/2013	Foreign Exchange Future	14.15	Call	117.77860		0.11778		132.98050	0.13298	117.779	15.09	0.00	0	15,250.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Put	715.07860		0.71508		645.18050	0.64518	715.079	15.09	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Put	930.21220		0.93021		853.89100	0.85389	930.212	15.97	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Call	82.91220		0.08291		91.69100	0.09169	82.912	15.97	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	59.54520		0.05955		64.48160	0.06448	59.545	16.87	0.00	0	12,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	1,156.84520		1.15685		1,076.68160	1.07668	1,156.845	16.87	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Call	33.58560		0.03359		36.29010	0.03629	33.586	17.94	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Put	1,530.88560		1.53089		1,448.49010	1.44849	1,530.886	17.94	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,817.03800		1.81704		1,733.56100	1.73356	1,817.038	18.30	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	19.73800		0.01974		21.36100	0.02136	19.738	18.30	0.00	0	7,500.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.74720		13.74720		13.83260	13.83260		13.98	0.00	0	25,576.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,319.12840		1.31913		1,401.71440	1.40171	1,319.128	12.54	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	61.92840		0.06193		59.11440	0.05911	61.928	12.54	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,310.44390		1.31044		1,392.89390	1.39289	1,310.444	12.54	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	63.24390		0.06324		60.29390	0.06029	63.244	12.54	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,301.78090		1.30178		1,384.09370	1.38409	1,301.781	12.54	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	64.58090		0.06458		61.49370	0.06149	64.581	12.54	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,182.88740		1.18289		1,262.95180	1.26295	1,182.887	12.57	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	85.68740		0.08569		80.35180	0.08035	85.687	12.57	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.92770		13.92770		14.01300	14.01300		14.42	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	710.35340		0.71035		755.54270	0.75554	710.353	14.23	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	572.65340		0.57265		532.54270	0.53254	572.653	14.23	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	706.02790		0.70603		750.92190	0.75092	706.028	14.25	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	578.32790		0.57833		537.92190	0.53792	578.328	14.25	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	584.02420		0.58402		543.32790	0.54333	584.024	14.27	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	701.72420		0.70172		746.32790	0.74633	701.724	14.27	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.12690		14.12690		14.21500	14.21500		14.81	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	723.77640		0.72378		760.84400	0.76084	723.776	15.20	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	936.87640		0.93688		885.84400	0.88584	936.876	15.20	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	720.34610		0.72035		757.23590	0.75724	720.346	15.21	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	943.44610		0.94345		892.23590	0.89224	943.446	15.21	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	716.93980		0.71694		753.64700	0.75365	716.940	15.23	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	950.03980		0.95004		898.64700	0.89865	950.040	15.23	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.33030		14.33030		14.42130	14.42130		15.23	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,215.97500		1.21597		1,271.34820	1.27135	1,215.975	14.28	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	575.67500		0.57568		540.04820	0.54005	575.675	14.28	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	580.71390		0.58071		544.46690	0.54447	580.714	14.29	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,211.01390		1.21101		1,265.76690	1.26577	1,211.014	14.29	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,206.07460		1.20607		1,260.65100	1.26065	1,206.075	14.31	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	585.77460		0.58577		549.35100	0.54935	585.775	14.31	0.00	0	0.00
2025	On 07/11/2013	Bond Future			109.56375		109.56375		109.53646	109.53646			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	1,426.25000		1.42625		1,453.54000	1.45354	1,426.250		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	1,436.25000		1.43625		1,463.54000	1.46354	1,436.250		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	1,446.25000		1.44625		1,473.54000	1.47354	1,446.250		0.00	0	0.00
2038	On 07/11/2013	Bond Future			105.84628		105.84628		106.01423	106.01423			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	4,143.72000		4.14372		3,975.77000	3.97577	4,143.720		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	4,153.72000		4.15372		3,985.77000	3.98577	4,153.720		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	4,163.72000		4.16372		3,995.77000	3.99577	4,163.720		0.00	0	0.00

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			110.36881		110.36881		110.33966	110.33966			0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	378.81000		0.37881		349.66000	0.34966	378.810		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	368.81000		0.36881		339.66000	0.33966	368.810		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	358.81000		0.35881		329.66000	0.32966	358.810		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			413.67800		413.67800		413.57000	413.57000			0.00	0	0.00
AL37	On 06/02/2014	Index Future			419.12000		419.12000		419.01100	419.01100			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			490.29100		490.29100		490.19100	490.19100			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			496.74100		496.74100		496.64000	496.64000			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			439.57300		439.57300		439.36400	439.36400			0.00	0	759.00
ALBI	On 06/02/2014	Index Future			445.35500		445.35500		445.14400	445.14400			0.00	0	112.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.53140		9.53140		9.47720	9.47720		11.86	13,439,274.00	1,410	8,459.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,233.92630		1.23393	1,180.29870	1.18030	1,233.926	15.47	0.00	0	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	2.52630		0.00253	3.09870	0.00310	2.526	15.47	0.00	0	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	939.14250		0.93914	886.37730	0.88638	939.143	14.33	0.00	0	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	7.74250		0.00774	9.17730	0.00918	7.743	14.33	0.00	0	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	83.60980		0.08361	102.98330	0.10298	83.610	11.63	0.00	0	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	315.00980		0.31501	280.18330	0.28018	315.010	11.63	0.00	0	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	217.81800		0.21782	190.55820	0.19056	217.818	11.81	0.00	0	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	146.41800		0.14642	173.35820	0.17336	146.418	11.81	0.00	0	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	212.49880		0.21250	185.71030	0.18571	212.499	11.82	0.00	0	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	151.09880		0.15110	178.51030	0.17851	151.099	11.82	0.00	0	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	155.87030		0.15587	183.74970	0.18375	155.870	11.83	0.00	0	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	207.27030		0.20727	180.94970	0.18095	207.270	11.83	0.00	0	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	152.64350		0.15264	131.80010	0.13180	152.644	12.05	0.00	0	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	221.24350		0.22124	254.60010	0.25460	221.243	12.05	0.00	0	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	19.17720		0.01918	16.70440	0.01670	19.177	13.62	0.00	0	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	787.77720		0.78778	839.50440	0.83950	787.777	13.62	0.00	0	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	8.64560		0.00865	7.78620	0.00779	8.646	14.74	0.00	0	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,077.24560		1.07725	1,130.58620	1.13059	1,077.246	14.74	0.00	0	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.60690		9.60690	9.55230	9.55230		11.99	0.00	0	0	3,814.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	356.93150		0.35693	327.40070	0.32740	356.932	11.96	0.00	0	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	240.03150		0.24003	265.10070	0.26510	240.032	11.96	0.00	0	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	351.54650		0.35155	322.30140	0.32230	351.547	11.96	0.00	0	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	244.64650		0.24465	270.00140	0.27000	244.647	11.96	0.00	0	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	346.21820		0.34622	317.25870	0.31726	346.218	11.96	0.00	0	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	249.31820		0.24932	274.95870	0.27496	249.318	11.96	0.00	0	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.67490		9.67490	9.62060	9.62060		12.14	0.00	0	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	296.01700		0.29602	275.45850	0.27546	296.017	12.44	0.00	0	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	511.11700		0.51112	544.85850	0.54486	511.117	12.44	0.00	0	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	517.58220		0.51758	551.52190	0.55152	517.582	12.45	0.00	0	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	292.48220		0.29248	272.12190	0.27212	292.482	12.45	0.00	0	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	288.98430		0.28898	268.81810	0.26882	288.984	12.46	0.00	0	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	524.08430		0.52408	558.21810	0.55822	524.084	12.46	0.00	0	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.74890		9.74890	9.69600	9.69600		12.32	0.00	0	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	562.96280		0.56296	533.16760	0.53317	562.963	12.24	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		
AU\$ / R	On	15/09/2014			Foreign Exchange Future		9.54	Put	354.06280	0.35406	377.16760	0.37717	354.063	12.24	0.00	0	0.00
AU\$ / R	On	15/09/2014			Foreign Exchange Future		9.55	Call	557.61640	0.55762	527.99390	0.52799	557.616	12.24	0.00	0	0.00
AU\$ / R	On	15/09/2014			Foreign Exchange Future		9.55	Put	358.71640	0.35872	381.99390	0.38199	358.716	12.24	0.00	0	0.00
AU\$ / R	On	15/09/2014			Foreign Exchange Future		9.56	Call	552.30230	0.55230	522.85970	0.52286	552.302	12.25	0.00	0	0.00
AU\$ / R	On	15/09/2014			Foreign Exchange Future		9.56	Put	363.40230	0.36340	386.85970	0.38686	363.402	12.25	0.00	0	0.00
CAD/ R	On	13/12/2013			Foreign Exchange Future				9.66680	9.66680	9.68490	9.68490		11.90	0.00	0	0.00
CAD/ R	On	13/12/2013	9.94	Call	Foreign Exchange Future		93.56380		0.09356	100.76670	0.10077	93.564	12.81	0.00	0	0.00	
CAD/ R	On	13/12/2013	9.94	Put	Foreign Exchange Future		366.76380		0.36676	355.86670	0.35587	366.764	12.81	0.00	0	0.00	
CAD/ R	On	13/12/2013	9.95	Call	Foreign Exchange Future		91.25400		0.09125	98.30360	0.09830	91.254	12.85	0.00	0	0.00	
CAD/ R	On	13/12/2013	9.95	Put	Foreign Exchange Future		374.45400		0.37445	363.40360	0.36340	374.454	12.85	0.00	0	0.00	
CAD/ R	On	13/12/2013	9.96	Call	Foreign Exchange Future		88.99810		0.08900	95.89770	0.09590	88.998	12.88	0.00	0	0.00	
CAD/ R	On	13/12/2013	9.96	Put	Foreign Exchange Future		382.19810		0.38220	370.99770	0.37100	382.198	12.88	0.00	0	0.00	
CAD/ R	On	17/03/2014			Foreign Exchange Future		9.78000		9.78000	9.79740	9.79740		13.28	0.00	0	154.00	
CAD/ R	On	17/03/2014	9.94	Call	Foreign Exchange Future		273.24570		0.27325	284.14490	0.28414	273.246	13.65	0.00	0	0.00	
CAD/ R	On	17/03/2014	9.94	Put	Foreign Exchange Future		433.24570		0.43325	426.74490	0.42674	433.246	13.65	0.00	0	0.00	
CAD/ R	On	17/03/2014	9.95	Call	Foreign Exchange Future		269.83080		0.26983	280.60750	0.28061	269.831	13.67	0.00	0	0.00	
CAD/ R	On	17/03/2014	9.95	Put	Foreign Exchange Future		439.83080		0.43983	433.20750	0.43321	439.831	13.67	0.00	0	0.00	
CAD/ R	On	17/03/2014	9.96	Call	Foreign Exchange Future		266.45540		0.26646	277.11470	0.27711	266.455	13.70	0.00	0	0.00	
CAD/ R	On	17/03/2014	9.96	Put	Foreign Exchange Future		446.45540		0.44646	439.71470	0.43971	446.455	13.70	0.00	0	0.00	
CF CANDO CADP	On	13/12/2013			Can-Do Future		37.00830		37.00830	-37.82430	-37.82430			0.00	0	2,274.00	
CF CANDO CADR	On	13/12/2013			Can-Do Future		397.70020		397.70020	396.13390	396.13390			0.00	0	696.00	
CF CANDO CADS	On	13/12/2013			Can-Do Future		315.36310		315.36310	321.03080	321.03080			0.00	0	6,000.00	
CF CANDO CADT	On	13/12/2013			Can-Do Future		196.20960		196.20960	231.41210	231.41210			0.00	0	1,600.00	
CF CANDO CAEX	On	13/12/2013			Can-Do Future		31.35200		31.35200	34.63850	34.63850			0.00	0	0.00	
CF CANDO CAEZ	On	16/10/2013			Can-Do Future		0.00000		0.00000	0.00380	0.00380			0.00	0	0.00	
CHF / R	On	13/12/2013			Foreign Exchange Future		10.97440		10.97440	11.06830	11.06830		13.57	0.00	0	562.00	
CHF / R	On	13/12/2013	10.79	Call	Foreign Exchange Future		333.55870		0.33356	396.21220	0.39621	333.559	13.16	0.00	0	0.00	
CHF / R	On	13/12/2013	10.79	Put	Foreign Exchange Future		149.15870		0.14916	117.91220	0.11791	149.159	13.16	0.00	0	0.00	
CHF / R	On	13/12/2013	10.80	Call	Foreign Exchange Future		327.76190		0.32776	389.78850	0.38979	327.762	13.18	0.00	0	0.00	
CHF / R	On	13/12/2013	10.80	Put	Foreign Exchange Future		153.36190		0.15336	121.48850	0.12149	153.362	13.18	0.00	0	0.00	
CHF / R	On	13/12/2013	10.81	Call	Foreign Exchange Future		322.03420		0.32203	383.43340	0.38343	322.034	13.20	0.00	0	0.00	
CHF / R	On	13/12/2013	10.81	Put	Foreign Exchange Future		157.63420		0.15763	125.13340	0.12513	157.634	13.20	0.00	0	0.00	
CHF / R	On	17/03/2014			Foreign Exchange Future		11.14020		11.14020	11.23580	11.23580		14.36	0.00	0	100.00	
CHF / R	On	17/03/2014	11.29	Call	Foreign Exchange Future		358.73210		0.35873	403.62000	0.40362	358.732	14.83	0.00	0	0.00	
CHF / R	On	17/03/2014	11.29	Put	Foreign Exchange Future		508.53210		0.50853	457.82000	0.45782	508.532	14.83	0.00	0	0.00	
CHF / R	On	17/03/2014	11.30	Call	Foreign Exchange Future		355.20520		0.35521	399.73060	0.39973	355.205	14.86	0.00	0	0.00	
CHF / R	On	17/03/2014	11.30	Put	Foreign Exchange Future		515.00520		0.51501	463.93060	0.46393	515.005	14.86	0.00	0	0.00	
CHF / R	On	17/03/2014	11.31	Call	Foreign Exchange Future		351.71300		0.35171	395.88060	0.39588	351.713	14.88	0.00	0	0.00	
CHF / R	On	17/03/2014	11.31	Put	Foreign Exchange Future		521.51300		0.52151	470.08060	0.47008	521.513	14.88	0.00	0	0.00	
CNH / R	On	13/12/2013			Foreign Exchange Future		1.64480		1.64480	1.64250	1.64250		13.60	0.00	0	0.00	
CNH / R	On	13/12/2013	1.65	Call	Foreign Exchange Future		333.85930		0.03339	330.95980	0.03310	333.859	13.60	0.00	0	0.00	
CNH / R	On	13/12/2013	1.65	Put	Foreign Exchange Future		385.85930		0.03859	405.95980	0.04060	385.859	13.60	0.00	0	0.00	
CNH / R	On	13/12/2013	1.66	Call	Foreign Exchange Future		295.26680		0.02953	293.11310	0.02931	295.267	13.82	0.00	0	0.00	
CNH / R	On	13/12/2013	1.66	Put	Foreign Exchange Future		447.26680		0.04473	468.11310	0.04681	447.267	13.82	0.00	0	0.00	
CNH / R	On	13/12/2013	1.67	Call	Foreign Exchange Future		260.74750		0.02607	259.21340	0.02592	260.748	14.04	0.00	0	0.00	
CNH / R	On	13/12/2013	1.67	Put	Foreign Exchange Future		512.74750		0.05127	534.21340	0.05342	512.748	14.04	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 17/03/2014	Foreign Exchange Future			1.66340		1.66340		1.66100	1.66100		14.05	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	512.57070		0.05126		511.36360	0.05114	512.571	14.71	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	778.57070		0.07786		801.36360	0.08014	778.571	14.71	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	479.17180		0.04792		478.22110	0.04782	479.172	14.87	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	845.17180		0.08452		868.22110	0.08682	845.172	14.87	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	447.97370		0.04480		447.23180	0.04472	447.974	15.04	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	913.97370		0.09140		937.23180	0.09372	913.974	15.04	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			110.85554		110.85554		110.82587	110.82587			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	865.54000		0.86554		835.87000	0.83587	865.540		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	855.54000		0.85554		825.87000	0.82587	855.540		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	845.54000		0.84554		815.87000	0.81587	845.540		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.42029		84.08044		9.42656	84.03209			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	7,683.80000		7.68380		7,732.15000	7.73215	7,683.800		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	7,595.52000		7.59552		7,643.87000	7.64387	7,595.520		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	7,507.37000		7.50737		7,555.72000	7.55572	7,507.370		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.53334		85.18654		9.53980	85.13768			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	50.37000		0.05037		1.51000	0.00151	50.370		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	125.90000		0.12590		77.04000	0.07704	125.900		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	201.32000		0.20132		152.46000	0.15246	201.320		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			438.98500		438.98500		438.80100	438.80100			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	70,050.00000		7.00500		71,890.00000	7.18900	70,050.000		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	70,150.00000		7.01500		71,990.00000	7.19900	70,150.000		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	70,250.00000		7.02500		72,090.00000	7.20900	70,250.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			444.76000		444.76000		444.57400	444.57400			0.00	0	269.00
GOVI	On 06/02/2014	GOVI	439.99	Call	47,700.00000		4.77000		45,840.00000	4.58400	47,700.000		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	47,600.00000		4.76000		45,740.00000	4.57400	47,600.000		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	47,500.00000		4.75000		45,640.00000	4.56400	47,500.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 31/01/2038		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/11/2013		Index Future	196.50500	196.50500		196.50900	196.50900			0.00	0	1,166.00
IGOV	On 06/02/2014		Index Future	199.11400	199.11400		199.11800	199.11800			0.00	0	190.00
ILBI	On 07/11/2013		Index Future	532.62300	532.62300		532.49200	532.49200			0.00	0	0.00
ILBI	On 06/02/2014		Index Future	539.80400	539.80400		539.67100	539.67100			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	5.16000	94.84000		5.15000	94.85000			0.00	0	4,100.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.19000	94.81000		5.19000	94.81000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.22000	94.78000		5.21000	94.79000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.31000	94.69000		5.31000	94.69000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.34000	94.66000		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	5.92000	94.08000		5.90000	94.10000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.17000	93.83000		6.16000	93.84000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.42000	93.58000		6.41000	93.59000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.67000	93.33000		6.66000	93.34000			0.00	0	1,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.92000	93.08000		6.91000	93.09000			0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.39110	8.39110		8.36960	8.36960		9.51	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	288.41610	0.28842	274.20510	0.27421	288.416	9.40	0.00	0	0.00	
NZ\$ / R	On 13/12/2013	8.14	Put	37.31610	0.03732	44.60510	0.04461	37.316	9.40	0.00	0	0.00	
NZ\$ / R	On 13/12/2013	8.15	Call	280.66960	0.28067	266.63510	0.26664	280.670	9.41	0.00	0	0.00	
NZ\$ / R	On 13/12/2013	8.15	Put	39.56960	0.03957	47.03510	0.04704	39.570	9.41	0.00	0	0.00	
NZ\$ / R	On 13/12/2013	8.16	Call	273.02290	0.27302	259.16280	0.25916	273.023	9.41	0.00	0	0.00	
NZ\$ / R	On 13/12/2013	8.16	Put	41.92290	0.04192	49.56280	0.04956	41.923	9.41	0.00	0	0.00	
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.45390	8.45390		8.43210	8.43210		11.29	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Call	426.57280	0.42657	416.56370	0.41656	426.573	11.08	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	8.14	Put	112.67280	0.11267	124.46370	0.12446	112.673	11.08	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	8.15	Call	419.84390	0.41984	409.91170	0.40991	419.844	11.08	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	8.15	Put	115.94390	0.11594	127.81170	0.12781	115.944	11.08	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	8.16	Call	413.18030	0.41318	403.32300	0.40332	413.180	11.09	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	8.16	Put	119.28030	0.11928	131.22300	0.13122	119.280	11.09	0.00	0	0.00	
R / ¥EN	On 13/12/2013		Foreign Exchange Future	9.89900	9.89900	0.10099	9.85590	9.85590		17.12	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Call	3,959.44770	0.39594	3,682.49510	0.36825	3,959.448	17.77	0.00	0	0.00	
R / ¥EN	On 13/12/2013	9.69	Put	1,869.44770	0.18694	2,023.49510	0.20235	1,869.448	17.77	0.00	0	0.00	
R / ¥EN	On 13/12/2013	9.70	Call	3,893.18480	0.38932	3,618.85050	0.36189	3,893.185	17.73	0.00	0	0.00	
R / ¥EN	On 13/12/2013	9.70	Put	1,903.18480	0.19032	2,059.85050	0.20599	1,903.185	17.73	0.00	0	0.00	
R / ¥EN	On 13/12/2013	9.71	Call	3,827.42520	0.38274	3,555.73100	0.35557	3,827.425	17.69	0.00	0	0.00	
R / ¥EN	On 13/12/2013	9.71	Put	1,937.42520	0.19374	2,096.73100	0.20967	1,937.425	17.69	0.00	0	0.00	
R023	On 07/11/2013		Bond Future	7.54384	102.90571		7.54986	102.86565			0.00	0	12,954.00
R023	On 07/11/2013	6.49	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00	
R023	On 07/11/2013	6.49	Put	7,336.42000	7.33642	7,376.48000	7.37648	7,336.420	0.000	0.00	0	0.00	
R023	On 07/11/2013	6.50	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00	
R023	On 07/11/2013	6.50	Put	7,263.69000	7.26369	7,303.75000	7.30375	7,263.690	0.000	0.00	0	0.00	
R023	On 07/11/2013	6.51	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R023	On 07/11/2013	Bond Future	6.51	Put	7,191.01000		7.19101		7,231.07000	7.23107	7,191.010		0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.63297		104.25952		7.63923	104.21896			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	1,330.31000		1.33031		1,289.75000	1.28975	1,330.310		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	1,393.99000		1.39399		1,353.43000	1.35343	1,393.990		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	1,457.63000		1.45763		1,417.07000	1.41707	1,457.630		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			5.89712		115.21562		5.92430	115.16481		2.64	20,047,517.88	174	27,654.00
R157	On 07/11/2013	Bond Future	5.59	Call	97.06000		0.09706		90.81000	0.09081	97.060	2.61	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	673.26000		0.67326		717.82000	0.71782	673.260	2.61	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	101.39000		0.10139		94.87000	0.09487	101.390	2.61	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	658.77000		0.65877		703.06000	0.70306	658.770	2.61	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	105.87000		0.10587		99.06000	0.09906	105.870	2.61	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	644.43000		0.64443		688.43000	0.68843	644.430	2.61	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.00884		116.73138		6.04085	116.67992		2.45	0.00	0	606.00
R157	On 06/02/2014	Bond Future	5.64	Call	373.28000		0.37328		357.85000	0.35785	373.280	2.40	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	968.65000		0.96865		1,004.68000	1.00468	968.650	2.40	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	379.22000		0.37922		363.61000	0.36361	379.220	2.40	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	958.39000		0.95839		994.24000	0.99424	958.390	2.40	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	385.22000		0.38522		369.42000	0.36942	385.220	2.40	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	948.20000		0.94820		983.86000	0.98386	948.200	2.40	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.12138		111.49609		6.15866	111.44563		2.26	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	269.67000		0.26967		258.74000	0.25874	269.670	2.20	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,541.14000		1.54114		1,580.67000	1.58067	1,541.140	2.20	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,530.74000		1.53074		1,570.16000	1.57016	1,530.740	2.20	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	273.03000		0.27303		261.99000	0.26199	273.030	2.20	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	276.42000		0.27642		265.28000	0.26528	276.420	2.20	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,520.37000		1.52037		1,559.69000	1.55969	1,520.370	2.20	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.22259		113.05944		6.27041	113.00680		2.06	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	1,156.30000		1.15630		1,125.85000	1.12585	1,156.300	2.08	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	588.80000		0.58880		610.99000	0.61099	588.800	2.08	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	1,163.28000		1.16328		1,132.72000	1.13272	1,163.280	2.08	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	584.86000		0.58486		606.94000	0.60694	584.860	2.08	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	1,170.28000		1.17028		1,139.62000	1.13962	1,170.280	2.08	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	580.94000		0.58094		602.92000	0.60292	580.940	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			7.93365		124.79412		7.93965	124.73896		13.70	1,996,705.92	16	57,222.00
R186	On 07/11/2013	Bond Future	6.50	Call	0.76000		0.00076		0.95000	0.00095	0.760	13.38	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	14,252.13000		14.25213		14,307.48000	14.30748	14,252.130	13.38	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	5.51000		0.00551		6.45000	0.00645	5.510	13.38	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	11,610.47000		11.61047		11,666.57000	11.66657	11,610.470	13.38	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	2,029.10000		2.02910		2,034.59000	2.03459	2,029.100	13.70	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	1,421.08000		1.42108		1,481.73000	1.48173	1,421.080	13.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	2,807.55000		2.80755		2,804.00000	2.80400	2,807.550	13.77	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	930.60000		0.93060		982.21000	0.98221	930.600	13.77	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	901.22000		0.90122		952.12000	0.95212	901.220	13.77	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	2,868.09000		2.86809		2,863.83000	2.86383	2,868.090	13.77	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	2,929.24000		2.92924		2,924.25000	2.92425	2,929.240	13.78	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	872.55000		0.87255		922.72000	0.92272	872.550	13.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.25	Call	3,505.51000		3.50551		3,493.79000	3.49379	3,505.510	13.82	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	644.68000		0.64468		688.12000	0.68812	644.680	13.82	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	249.76000		0.24976		275.02000	0.27502	249.760	13.95	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.50	Call	5,304.51000		5.30451		5,274.61000	5.27461	5,304.510	13.95	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	7,273.58000		7.27358		7,230.33000	7.23033	7,273.580	14.07	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	82.03000		0.08203		93.94000	0.09394	82.030	14.07	13,781.04	168	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	9,295.94000		9.29594		9,245.39000	9.24539	9,295.940	14.20	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	23.02000		0.02302		27.63000	0.02763	23.020	14.20	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.02044		121.14641		8.02665	121.09057		14.34	0.00	0	125.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,725.06000		2.72506		2,718.48000	2.71848	2,725.060	14.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,285.42000		5.28542		5,334.68000	5.33468	5,285.420	14.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,761.28000		2.76128		2,754.53000	2.75453	2,761.280	14.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,229.04000		5.22904		5,278.13000	5.27813	5,229.040	14.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,797.80000		2.79780		2,790.88000	2.79088	2,797.800	14.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,173.05000		5.17305		5,221.97000	5.22197	5,173.050	14.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	7,793.52000		7.79352		7,764.84000	7.76484	7,793.520	14.58	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,474.04000		1.47404		1,501.20000	1.50120	1,474.040	14.58	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.10781		122.77949		8.11404	122.72470		14.22	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,873.52000		1.87352		1,869.57000	1.86957	1,873.520	13.95	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	11,317.54000		11.31754		11,368.38000	11.36838	11,317.540	13.95	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,895.44000		1.89544		1,891.42000	1.89142	1,895.440	13.95	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	11,241.72000		11.24172		11,292.49000	11.29249	11,241.720	13.95	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	11,166.21000		11.16621		11,216.89000	11.21689	11,166.210	13.95	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,917.56000		1.91756		1,913.45000	1.91345	1,917.560	13.95	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	2,953.66000		2.95366		2,945.84000	2.94584	2,953.660	14.02	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	8,472.86000		8.47286		8,519.83000	8.51983	8,472.860	14.02	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	7,053.99000		7.05399		7,032.11000	7.03211	7,053.990	14.34	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,672.18000		3.67218		3,705.09000	3.70509	3,672.180	14.34	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future			8.19078		119.20879		8.19742	119.15165		14.11	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	6,459.84000		6.45984		6,438.73000	6.43873	6,459.840	14.13	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,609.98000		5.60998		5,646.01000	5.64601	5,609.980	14.13	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	6,504.40000		6.50440		6,483.16000	6.48316	6,504.400	14.13	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,569.36000		5.56936		5,605.26000	5.60526	5,569.360	14.13	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	6,549.11000		6.54911		6,527.73000	6.52773	6,549.110	14.14	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,528.97000		5.52897		5,564.73000	5.56473	5,528.970	14.14	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	9,525.92000		9.52592		0.00000	0.00000	9,525.920	14.44	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,474.14000		3.47414		0.00000	0.00000	3,474.140	14.44	2,918,277.60	840	840.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/11/2013	Bond Future			279.01833		279.01833		278.95017	278.95017			0.00	0	2,049.00
R197	On 07/11/2013	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	971.67000		0.97167		1,039.83000	1.03983	971.670		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	981.67000		0.98167		1,049.83000	1.04983	981.670		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	991.67000		0.99167		1,059.83000	1.05983	991.670		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.90228		107.52937		4.90674	107.52447		1.50	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	105.61000		0.10561		107.03000	0.10703	105.610	1.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 07/11/2013	Bond Future	4.79	Put	229.02000		0.22902		235.34000	0.23534	229.020	1.48	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	109.93000		0.10993		111.33000	0.11133	109.930	1.48	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	222.34000		0.22234		228.64000	0.22864	222.340	1.48	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	114.37000		0.11437		115.74000	0.11574	114.370	1.49	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	215.78000		0.21578		222.05000	0.22205	215.780	1.49	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.77883		104.53614		4.78461	104.53120		1.28	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	542.34000		0.54234		540.08000	0.54008	542.340	1.32	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	149.64000		0.14964		152.32000	0.15232	149.640	1.32	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	548.45000		0.54845		546.17000	0.54617	548.450	1.32	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	147.26000		0.14726		149.92000	0.14992	147.260	1.32	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	554.59000		0.55459		552.29000	0.55229	554.590	1.32	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	144.91000		0.14491		147.55000	0.14755	144.910	1.32	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.50257		105.94532		4.50825	105.94186		1.05	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	412.51000		0.41251		411.35000	0.41135	412.510	1.06	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	268.38000		0.26838		270.68000	0.27068	268.380	1.06	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	265.76000		0.26576		268.05000	0.26805	265.760	1.06	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	415.95000		0.41595		414.78000	0.41478	415.950	1.06	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	419.72000		0.41972		418.54000	0.41854	419.720	1.06	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	263.47000		0.26347		265.75000	0.26575	263.470	1.06	0.00	0	0.00
R201	On 07/08/2014	Bond Future			3.66314		103.02058		3.67641	103.01573		0.69	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	663.95000		0.66395		660.36000	0.66036	663.950	0.74	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	73.63000		0.07363		74.89000	0.07489	73.630	0.74	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	666.85000		0.66685		663.26000	0.66326	666.850	0.74	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	72.92000		0.07292		74.18000	0.07418	72.920	0.74	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	669.76000		0.66976		666.15000	0.66615	669.760	0.74	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	72.23000		0.07223		73.47000	0.07347	72.230	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			205.68277		205.68277		205.62894	205.62894			0.00	0	43,395.00
R202	On 07/11/2013	Bond Future	208.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	3,307.23000		3.30723		3,361.06000	3.36106	3,307.230		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	3,317.23000		3.31723		3,371.06000	3.37106	3,317.230		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	3,327.23000		3.32723		3,381.06000	3.38106	3,327.230		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			6.57766		106.90155		6.57878	106.89767		5.18	0.00	0	19,710.00
R203	On 07/11/2013	Bond Future	5.71	Call	6.19000		0.00619		7.18000	0.00718	6.190	5.04	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	3,061.84000		3.06184		3,066.71000	3.06671	3,061.840	5.04	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	40.70000		0.04070		44.37000	0.04437	40.700	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	2,098.58000		2.09858		2,106.13000	2.10613	2,098.580	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	43.19000		0.04319		47.00000	0.04700	43.190	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,065.64000		2.06564		2,073.33000	2.07333	2,065.640	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	45.77000		0.04577		49.72000	0.04972	45.770	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,032.81000		2.03281		2,040.64000	2.04064	2,032.810	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	104,672.03000		104.67203		104,668.15000	104,668.15	104,672.030	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			6.68456		108.30791		6.68575	108.30406		4.97	0.00	0	6.00
R203	On 06/02/2014	Bond Future	5.95	Call	352.87000		0.35287		355.80000	0.35580	352.870	4.87	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	2,766.19000		2.76619		2,772.97000	2.77297	2,766.190	4.87	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	506.91000		0.50691		510.20000	0.51020	506.910	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	6.14	Put	2,289.53000		2.28953		2,296.67000	2.29667	2,289.530	4.90	0.00	0	0.00	
R203	On 06/02/2014	Bond Future	6.15	Call	516.14000		0.51614		519.44000	0.51944	516.140	4.90	0.00	0	0.00	
R203	On 06/02/2014	Bond Future	6.15	Put	2,265.69000		2.26569		2,272.84000	2.27284	2,265.690	4.90	0.00	0	0.00	
R203	On 06/02/2014	Bond Future	6.16	Call	525.48000		0.52548		528.80000	0.52880	525.480	4.90	0.00	0	0.00	
R203	On 06/02/2014	Bond Future	6.16	Put	2,241.97000		2.24197		2,249.14000	2.24914	2,241.970	4.90	0.00	0	0.00	
R203	On 06/02/2014	Bond Future	6.84	Call	1,468.41000		1.46841		1,471.39000	1.47139	1,468.410	4.98	0.00	0	13.00	
R203	On 06/02/2014	Bond Future	6.84	Put	966.31000		0.96631		973.14000	0.97314	966.310	4.98	0.00	0	0.00	
R203	On 08/05/2014	Bond Future			6.78960		105.60689		6.79038	105.60453		4.87	0.00	0	0.00	
R203	On 08/05/2014	Bond Future	5.74	Call	421.75000		0.42175		423.86000	0.42386	421.750	4.75	0.00	0	0.00	
R203	On 08/05/2014	Bond Future	5.74	Put	3,655.37000		3.65537		3,659.84000	3.65984	3,655.370	4.75	0.00	0	0.00	
R203	On 08/05/2014	Bond Future	5.75	Call	427.86000		0.42786		429.98000	0.42998	427.860	4.75	0.00	0	0.00	
R203	On 08/05/2014	Bond Future	5.75	Put	3,630.10000		3.63010		3,634.58000	3.63458	3,630.100	4.75	0.00	0	0.00	
R203	On 08/05/2014	Bond Future	5.76	Call	434.04000		0.43404		436.17000	0.43617	434.040	4.75	0.00	0	0.00	
R203	On 08/05/2014	Bond Future	5.76	Put	3,604.90000		3.60490		3,609.39000	3.60939	3,604.900	4.75	0.00	0	0.00	
R203	On 08/05/2014	Bond Future	6.84	Call	1,607.81000		1.60781		1,610.30000	1.61030	1,607.810	4.85	0.00	0	13.00	
R203	On 08/05/2014	Bond Future	6.84	Put	1,455.57000		1.45557		1,460.42000	1.46042	1,455.570	4.85	0.00	0	0.00	
R203	On 08/05/2014	Bond Future	7.40	Call	2,625.62000		2.62562		2,627.37000	2.62737	2,625.620	4.93	0.00	0	16.00	
R203	On 08/05/2014	Bond Future	7.40	Put	800.15000		0.80015		804.26000	0.80426	800.150	4.93	0.00	0	0.00	
R203	On 07/08/2014	Bond Future			6.88840		107.08718		6.88974	107.08341		4.64	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	6.84	Call	1,711.64000		1.71164		1,712.77000	1.71277	1,711.640	4.62	0.00	0	30.00	
R203	On 07/08/2014	Bond Future	6.84	Put	1,847.63000		1.84763		1,852.53000	1.85253	1,847.630	4.62	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.29	Call	2,408.58000		2.40858		2,409.23000	2.40923	2,408.580	4.69	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.29	Put	1,288.62000		1.28862		1,293.04000	1.29304	1,288.620	4.69	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.30	Call	2,425.71000		2.42571		2,426.34000	2.42634	2,425.710	4.69	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.30	Put	1,278.05000		1.27805		1,282.45000	1.28245	1,278.050	4.69	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.31	Call	2,442.88000		2.44288		2,443.50000	2.44350	2,442.880	4.69	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.31	Put	1,267.54000		1.26754		1,271.93000	1.27193	1,267.540	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			8.90950		98.39058		8.94579	98.04932			0.00	0	1,650.00	
R2037	On 07/11/2013	Bond Future	9.41	Call	4,539.41000		4.53941		4,198.15000	4.19815	4,539.410		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	4,626.55000		4.62655		4,285.29000	4.28529	4,626.550		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	4,713.55000		4.71355		4,372.29000	4.37229	4,713.550		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			9.00050		95.42822		9.03792	95.08249			0.00	0	0.00	
R2037	On 06/02/2014	Bond Future	9.37	Call	3,327.21000		3.32721		2,981.48000	2.98148	3,327.210		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	3,414.64000		3.41464		3,068.91000	3.06891	3,414.640		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	3,501.93000		3.50193		3,156.20000	3.15620	3,501.930		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			9.09305		96.71476		9.13148	96.36581			0.00	0	0.00	
R2037	On 08/05/2014	Bond Future	9.37	Call	2,469.06000		2.46906		2,120.11000	2.12011	2,469.060		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	2,556.26000		2.55626		2,207.31000	2.20731	2,556.260		0.00	0	0.00	
R2037	On 08/05/2014	Bond Future	9.39	Call	2,643.32000		2.64332		2,294.37000	2.29437	2,643.320		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			6.78940		108.28770		6.80055	108.23877		7.35	0.00	0	31,288.00	
R204	On 07/11/2013	Bond Future	6.29	Call	131.14000		0.13114		133.71000	0.13371	131.140		7.23	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,351.41000		2.35141		2,402.91000	2.40291	2,351.410		7.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	6.30	Call	137.21000		0.13721		139.76000	0.13976	137.210	7.23	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,312.46000		2.31246		2,363.94000	2.36394	2,312.460	7.23	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	143.49000		0.14349		146.04000	0.14604	143.490	7.23	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,273.74000		2.27374		2,325.22000	2.32522	2,273.740	7.23	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,336.68000		1.33668		1,319.10000	1.31910	1,336.680	7.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	417.22000		0.41722		448.57000	0.44857	417.220	7.35	86,364.54	207	1,270.00
R204	On 06/02/2014	Bond Future			6.88132		105.68227		6.89317	105.63270		7.29	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	868.25000		0.86825		859.06000	0.85906	868.250	7.19	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	2,948.96000		2.94896		2,989.34000	2.98934	2,948.960	7.19	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	881.89000		0.88189		872.56000	0.87256	881.890	7.19	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	2,919.75000		2.91975		2,959.99000	2.95999	2,919.750	7.19	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	895.68000		0.89568		886.20000	0.88620	895.680	7.20	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	2,890.71000		2.89071		2,930.80000	2.93080	2,890.710	7.20	0.00	0	0.00
R204	On 08/05/2014	Bond Future			6.97615		107.10689		6.98839	107.05821		6.92	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	808.19000		0.80819		800.11000	0.80011	808.190	6.78	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	4,615.17000		4.61517		4,655.77000	4.65577	4,615.170	6.78	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	818.12000		0.81812		809.96000	0.80996	818.120	6.78	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	4,583.55000		4.58355		4,624.07000	4.62407	4,583.550	6.78	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	828.15000		0.82815		819.89000	0.81989	828.150	6.78	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	4,552.04000		4.55204		4,592.46000	4.59246	4,552.040	6.78	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.06539		104.57634		7.07883	104.52562		6.84	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	3,331.13000		3.33113		3,305.11000	3.30511	3,331.130	6.89	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	1,928.77000		1.92877		1,953.47000	1.95347	1,928.770	6.89	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	3,353.20000		3.35320		3,327.06000	3.32706	3,353.200	6.89	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	1,913.73000		1.91373		1,938.31000	1.93831	1,913.730	6.89	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	3,375.35000		3.37535		3,349.09000	3.34909	3,375.350	6.89	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	1,898.78000		1.89878		1,923.24000	1.92324	1,898.780	6.89	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	4,128.79000		4.12879		0.00000	0.00000	4,128.790	6.98	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,473.72000		1.47372		0.00000	0.00000	1,473.720	6.98	781,071.60	530	530.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.13986		102.89194		7.14593	102.86195		9.13	0.00	0	21,283.00
R207	On 07/11/2013	Bond Future	6.69	Call	212.10000		0.21210		219.71000	0.21971	212.100	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,465.50000		2.46550		2,503.10000	2.50310	2,465.500	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	220.80000		0.22080		228.51000	0.22851	220.800	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,423.44000		2.42344		2,461.14000	2.46114	2,423.440	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	229.78000		0.22978		237.58000	0.23758	229.780	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,381.70000		2.38170		2,419.49000	2.41949	2,381.700	9.01	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.23446		100.60643		7.24086	100.57601		9.12	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	914.65000		0.91465		913.29000	0.91329	914.650	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	3,789.95000		3.78995		3,819.01000	3.81901	3,789.950	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	928.81000		0.92881		927.39000	0.92739	928.810	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	3,754.91000		3.75491		3,783.91000	3.78391	3,754.910	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	943.13000		0.94313		941.64000	0.94164	943.130	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	3,720.07000		3.72007		3,749.00000	3.74900	3,720.070	8.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.33433		101.96268		7.34075	101.93338		8.91	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	842.22000		0.84222		840.51000	0.84051	842.220	8.74	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	6,237.67000		6.23767		6,265.26000	6.26526	6,237.670	8.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 08/05/2014	Bond Future	6.20	Call	852.30000		0.85230		850.55000	0.85055	852.300	8.74	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	6,199.09000		6.19909		6,226.64000	6.22664	6,199.090	8.74	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	862.47000		0.86247		860.68000	0.86068	862.470	8.74	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,160.62000		6.16062		6,188.13000	6.18813	6,160.620	8.74	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.43006		99.75120		7.43714	99.72020		8.88	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	3,782.02000		3.78202		3,769.63000	3.76963	3,782.020	8.94	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,651.90000		2.65190		2,670.51000	2.67051	2,651.900	8.94	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	3,806.44000		3.80644		3,793.98000	3.79398	3,806.440	8.94	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,633.16000		2.63316		2,651.70000	2.65170	2,633.160	8.94	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	3,830.95000		3.83095		3,818.42000	3.81842	3,830.950	8.95	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,614.53000		2.61453		2,633.00000	2.63300	2,614.530	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			7.29892		97.69614		7.29988	97.69084		10.11	5,470,983.84	56	10,578.00
R208	On 07/11/2013	Bond Future	6.79	Call	151.39000		0.15139		161.71000	0.16171	151.390	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	3,013.26000		3.01326		3,028.88000	3.02888	3,013.260	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	158.56000		0.15856		169.14000	0.16914	158.560	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,963.20000		2.96320		2,979.08000	2.97908	2,963.200	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	165.99000		0.16599		176.84000	0.17684	165.990	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,913.45000		2.91345		2,929.60000	2.92960	2,913.450	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,631.76000		1.63176		1,647.37000	1.64737	1,631.760	10.11	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	528.89000		0.52889		549.80000	0.54980	528.890	10.11	131,164.72	248	1,520.00
R208	On 06/02/2014	Bond Future			7.38862		98.98143		7.38962	98.97608		10.13	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	897.70000		0.89770		904.27000	0.90427	897.700	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	4,446.16000		4.44616		4,458.08000	4.45808	4,446.160	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	912.39000		0.91239		918.99000	0.91899	912.390	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	4,404.94000		4.40494		4,416.89000	4.41689	4,404.940	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	927.26000		0.92726		933.88000	0.93388	927.260	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	4,363.94000		4.36394		4,375.91000	4.37591	4,363.940	9.97	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.47822		96.91916		7.47899	96.91517		10.10	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	798.40000		0.79840		802.55000	0.80255	798.400	9.90	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	7,200.89000		7.20089		7,209.03000	7.20903	7,200.890	9.90	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	808.77000		0.80877		812.95000	0.81295	808.770	9.90	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	7,155.25000		7.15525		7,163.42000	7.16342	7,155.250	9.90	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	7,109.74000		7.10974		7,117.93000	7.11793	7,109.740	9.90	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	819.25000		0.81925		823.45000	0.82345	819.250	9.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.56319		98.27767		7.56425	98.27236		9.76	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	4,023.60000		4.02360		4,026.31000	4.02631	4,023.600	9.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	2,895.33000		2.89533		2,903.35000	2.90335	2,895.330	9.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	4,051.45000		4.05145		4,054.14000	4.05414	4,051.450	9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	2,873.81000		2.87381		2,881.81000	2.88181	2,873.810	9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	4,079.38000		4.07938		4,082.06000	4.08206	4,079.380	9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	2,852.41000		2.85241		2,860.40000	2.86040	2,852.410	9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	5,485.02000		5.48502		0.00000	0.00000	5,485.020	9.95	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,974.30000		1.97430		0.00000	0.00000	1,974.300	9.95	1,243,809.00	630	630.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.76252		76.25876		8.76847	76.21208		20.50	0.00	0	19,784.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,165.86000		1.16586		1,179.20000	1.17920	1,165.860	20.46	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	2,057.15000		2.05715		2,117.17000	2.11717	2,057.150	20.46	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	1,675.13000		1.67513		1,684.01000	1.68401	1,675.130	20.53	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,459.92000		1.45992		1,515.48000	1.51548	1,459.920	20.53	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	1,715.84000		1.71584		1,724.31000	1.72431	1,715.840	20.53	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	1,422.55000		1.42255		1,477.70000	1.47770	1,422.550	20.53	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,385.85000		1.38585		1,440.58000	1.44058	1,385.850	20.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	1,757.10000		1.75710		1,765.15000	1.76515	1,757.100	20.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	4,038.22000		4.03822		4,021.07000	4.02107	4,038.220	20.82	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	358.36000		0.35836		387.89000	0.38789	358.360	20.82	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	4,961.33000		4.96133		4,935.74000	4.93574	4,961.330	20.91	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	205.75000		0.20575		226.84000	0.22684	205.750	20.91	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	5,597.03000		5.59703		5,566.62000	5.56662	5,597.030	20.97	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	138.42000		0.13842		154.69000	0.15469	138.420	20.97	22,147.20	160	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	6,890.70000		6.89070		6,852.97000	6.85297	6,890.700	21.10	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	58.97000		0.05897		67.92000	0.06792	58.970	21.10	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			8.84599		77.26198		8.85210	77.21478		20.95	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,548.63000		2.54863		2,544.27000	2.54427	2,548.630	20.78	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,972.61000		4.97261		5,015.45000	5.01545	4,972.610	20.78	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,579.69000		2.57969		2,575.20000	2.57520	2,579.690	20.78	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,922.54000		4.92254		4,965.25000	4.96525	4,922.540	20.78	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,610.98000		2.61098		2,606.36000	2.60636	2,610.980	20.78	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,872.84000		4.87284		4,915.42000	4.91542	4,872.840	20.78	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.92851		75.15855		8.93465	75.11184		21.36	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	10,769.82000		10.76982		10,813.75000	10.81375	10,769.820	20.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,716.31000		1.71631		1,713.53000	1.71353	1,716.310	20.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,735.56000		1.73556		1,732.72000	1.73272	1,735.560	20.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	10,698.41000		10.69841		10,742.28000	10.74228	10,698.410	20.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,754.97000		1.75497		1,752.06000	1.75206	1,754.970	20.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,627.30000		10.62730		10,671.10000	10.67110	10,627.300	20.99	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.00754		76.21215		9.01399	76.16379		20.99	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	5,858.99000		5.85899		5,842.34000	5.84234	5,858.990	21.02	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,616.11000		5.61611		5,647.82000	5.64782	5,616.110	21.02	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	5,895.95000		5.89595		5,879.20000	5.87920	5,895.950	21.02	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,578.49000		5.57849		5,610.10000	5.61010	5,578.490	21.02	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	5,933.00000		5.93300		5,916.15000	5.91615	5,933.000	21.03	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,541.08000		5.54108		5,572.59000	5.57259	5,541.080	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			158.27936		158.27936		158.23902	158.23902			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	1,710.64000		1.71064		1,750.98000	1.75098	1,710.640		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	1,720.64000		1.72064		1,760.98000	1.76098	1,720.640		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210	On 07/11/2013	Bond Future	160.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	1,730.64000		1.73064	1,770.98000	1.77098	1,730.640			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 07/11/2013	Bond Future			128.37269		128.37269	128.63047	128.63047				0.00	0	522.00
R211	On 07/11/2013	Bond Future	129.99	Call	0.00000		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	1,617.31000		1.61731	1,359.53000	1.35953	1,617.310			0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	1,627.31000		1.62731	1,369.53000	1.36953	1,627.310			0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call	0.00000		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	1,637.31000		1.63731	1,379.53000	1.37953	1,637.310			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 07/11/2013	Bond Future			131.24839		131.24839	131.21687	131.21687				0.00	0	21,791.00
R212	On 07/11/2013	Bond Future	132.99	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	1,741.61000		1.74161	1,773.13000	1.77313	1,741.610			0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000		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	1,751.61000		1.75161	1,783.13000	1.78313	1,751.610			0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000		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	1,761.61000		1.76161	1,793.13000	1.79313	1,761.610			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.58435		87.24982	8.58029	87.28230			18.15	0.00	0	19,468.00
R213	On 07/11/2013	Bond Future	8.59	Call	1,602.43000		1.60243	1,653.13000	1.65313	1,602.430		18.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	1,557.27000		1.55727	1,575.49000	1.57549	1,557.270		18.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	1,642.66000		1.64266	1,693.60000	1.69360	1,642.660		18.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	1,517.64000		1.51764	1,536.10000	1.53610	1,517.640		18.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	1,683.48000		1.68348	1,734.64000	1.73464	1,683.480		18.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	1,478.72000		1.47872	1,497.40000	1.49740	1,478.720		18.09	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.67484		88.39764	8.67064	88.43065			19.04	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,432.19000		2.43219	2,460.85000	2.46085	2,432.190		18.87	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,535.30000		5.53530	5,530.95000	5.53095	5,535.300		18.87	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	2,462.18000		2.46218	2,491.00000	2.49100	2,462.180		18.88	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,482.61000		5.48261	5,478.42000	5.47842	5,482.610		18.88	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,492.41000		2.49241	2,521.37000	2.52137	2,492.410		18.88	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,430.27000		5.43027	5,426.22000	5.42622	5,430.270		18.88	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.76080		86.05101	8.75632	86.08564			19.09	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,717.95000		1.71795	1,736.22000	1.73622	1,717.950		18.76	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,059.11000		11.05911	11,042.75000	11.04275	11,059.110		18.76	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,736.96000		1.73696	1,755.34000	1.75534	1,736.960		18.76	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	10,988.42000		10.98842	10,972.17000	10.97217	10,988.420		18.76	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,756.11000		1.75611	1,774.61000	1.77461	1,756.110		18.76	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	10,917.99000		10.91799	10,901.86000	10.90186	10,917.990		18.76	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.84425		87.25711	8.83977	87.29118			18.82	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	5,863.55000		5.86355	5,891.62000	5.89162	5,863.550		18.78	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,895.87000		5.89587	5,889.87000	5.88987	5,895.870		18.78	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	5,899.94000		5.89994	5,928.08000	5.92808	5,899.940		18.78	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,856.25000		5.85625	5,850.32000	5.85032	5,856.250		18.78	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	5,936.44000		5.93644	5,964.65000	5.96465	5,936.440		18.78	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,816.83000		5.81683	5,810.97000	5.81097	5,816.830		18.78	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		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	100.00000			0.00	0	0.00
R214	On 07/11/2013	Bond Future			8.92838		76.60130	8.95452	76.39112			21.62	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	13.67000		0.01367	13.90000	0.01390	13.670		21.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 07/11/2013	Bond Future	7.79	Put	10,204.61000		10.20461		10,415.02000	10.41502	10,204.610	21.17	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	14.56000		0.01456		14.79000	0.01479	14.560	21.17	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	10,106.35000		10.10635		10,316.76000	10.31676	10,106.350	21.17	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	15.50000		0.01550		15.72000	0.01572	15.500	21.17	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	10,008.34000		10.00834		10,218.74000	10.21874	10,008.340	21.17	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.01511		77.60908		9.04204	77.39612		22.55	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	3,804.70000		3.80470		3,712.55000	3.71255	3,804.700	22.55	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	4,004.19000		4.00419		4,125.00000	4.12500	4,004.190	22.55	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	3,842.66000		3.84266		3,749.82000	3.74982	3,842.660	22.55	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,962.59000		3.96259		4,082.71000	4.08271	3,962.590	22.55	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	3,881.32000		3.88132		3,787.79000	3.78779	3,881.320	22.56	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,921.84000		3.92184		4,041.27000	4.04127	3,921.840	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			8.98897		99.21320		9.01010	98.99507			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	13,307.96000		13.30796		13,526.09000	13.52609	13,307.960		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	13,178.63000		13.17863		13,396.76000	13.39676	13,178.630		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	13,049.56000		13.04956		13,267.69000	13.26769	13,049.560		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.07800		100.51850		9.09981	100.29738			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	121.77000		0.12177		0.00000	0.00000	121.770		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	0.00000		0.00000		99.35000	0.09935	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	223.04000		0.22304		1.92000	0.00192	223.040		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	324.12000		0.32412		103.00000	0.10300	324.120		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			19,716.25000		19,716.25000		19,773.71000	19,773.71000			0.00	0	0.00

Total for Derivatives : **139,157,908.94** **13,734** **2 114 823.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.26247			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.54500		108.96372		6.54500	108.94465			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.42861			0.00	0	172,640,000.00
AA05	On 22/03/2019	Spot Bond			7.96500		106.31635		7.96500	106.29341		63,720,000,000,000.00	8,000,000,000	4,400,000,000.00	
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	101.00342			0.00	0	435,000,000.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	101.12255			0.00	0	110,000,000.00
AB013	On 21/11/2018	Spot Bond			8.83000		101.21075		8.83000	101.18700			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.89500		102.09036		6.89500	102.07125		7,170,800,000,000.00	1,040,000,000	520,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB07	On 07/03/2014	Spot Bond	6.08000		102.02082		6.08000	102.00421			12,281,600,000,000.00	2,020,000,000	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.45156			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.25000		110.81386		8.25000	110.78951			8,250,000,000,000.00	1,000,000,000	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	0.83000		134.40685		0.83000	134.35770			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.29000		130.88683		2.29000	263.75490			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.98187			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.80459			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.09019			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.54165			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.56609			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	100.58225			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.20500		106.69097		7.20500	106.67011			5,331,700,000,000.00	740,000,000	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.81602			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.68000		103.03951		6.68000	103.02080			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.15337			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.30932			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.12446			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.15651			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.17018			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.42805			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.51765			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.47944			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.54740			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.93722			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.94836			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI02	On 08/05/2014	Spot Bond		5.28000	133.22075		5.28000	133.15622			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		2.96000	124.35332		2.96000	124.30059			4,752,519,168,000.00	1,605,580,800	802,790,400.00
ABLI04	On 11/10/2016	Spot Bond		2.78000	115.63808		2.78000	115.58966			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.43000	99.40534		4.43000	99.35944			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.84000	106.00183		5.84000	101.62177			5,910,329,952,000.00	1,012,042,800	506,021,400.00
ABLS2A	On 13/07/2016	Spot Bond		10.55000	115.54172		10.55000	115.50944			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.05165			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.42205			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.44614			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.46863			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.08000	110.76005		4.08000	110.70985			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	40.36361		100.00000	40.26476			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.03000	162.31775		2.03000	162.25314			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	154.44407		2.76000	154.37957			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.06000	166.61944		2.06000	166.55299			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.28000	162.06729		2.28000	162.00163			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.54625	73.23235		7.54625	73.26574			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.54625	73.23235		7.54625	73.26574			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	90.20000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.45588			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	91.56000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	90.41000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	91.04000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	86.95000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	86.55000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.17133			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.01028			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	86.03000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.22000	105.65397		6.22000	105.63629			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	103.97000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	87.82000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	89.75000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.33000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.34120			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.73500	113.14454		6.73500	113.12383			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.01789			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	85.46000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.77500	92.96261		2.77500	99.35633			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.76000	98.23174		2.76000	144.23508			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.88000	109.91492		2.88000	187.54930			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	84.58000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.11500	92.23139		9.11500	92.51047			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	92.22000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.20000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	104.83477			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	89.74000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	91.52000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.37500		110.68839		9.37500	111.76967			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.32000		112.10939		9.32000	112.20685			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.45000		91.06829		8.45000	91.04758			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.46000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.21000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.41500		110.40107		9.41500	111.45330			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	93.55000			0.00	0	0.00
ABN89	On 14/10/2016	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
ABN90	On 14/10/2016	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.85000		108.28437		7.85000	108.26134			628,000,000,000.00	80,000,000	40,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.49500		106.43160		6.49500	106.41311			7,014,600,000,000.00	1,080,000,000	540,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.45500		101.82583		8.45500	101.80279			5,244,636,500,000.00	620,300,000	530,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.57500		95.21132		9.57500	95.18673			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	7.19500		105.53348		7.19500	105.51288			1,941,211,000,000.00	269,800,000	1,369,800,000.00
ABSI1	On 11/06/2014	Spot Bond	1.53000		128.91939		1.53000	128.86983			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.10000		132.89374		2.10000	267.80048			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	0.77000		123.28044		0.77000	125.98422			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	1.99000		123.54716		1.99000	125.97886			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		30.65823		100.00000	30.58397			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL028	On 15/09/2015	Spot Bond		10.89500	105.58719		10.89500	105.55624			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.44998			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.41184		100.00000	2.40593			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.48937			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.04778			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	14.37568		100.00000	14.34047			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.41057			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	59.27730		11.00000	59.26035			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	9.20043		100.00000	9.17790			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.08751			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.33105			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	100.56911			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.62958			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.54212			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.56036			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.56838			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.65355			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.65355			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.66390			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.52755			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.66390			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.64320			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	85.18428			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.51726			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.50938			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.40379			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.50938			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.54946			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.56747			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.57475			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.56018			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.47282			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.52756			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.91000	105.89615	8.91000	105.96775			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.48386			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.09500	102.42939	7.09500	102.40988			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.45699			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	99.78666			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.52953			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.80090			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	78.55687			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	150.81364			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	150.82468			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.54207			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.06580			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.06580			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.80090			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.95778			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.52381			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.51943			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.66481			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.87716			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.66448			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.21722			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.36678			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.61367			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	103.00345			0.00	0	200,000,000.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.40873			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.54428			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.45604			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.44798			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.53278			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.18071			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.47434			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.46190			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.48605			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.53132			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.50574			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.47654			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.48459			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.77469	10.23000	100.74691			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.49247			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.48020			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.67362			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	110.04588			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.45249			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	8.90500	107.10797		8.90500	107.08248			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.52906			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	109.21829		1.75000	109.29826			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.48386			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.48515			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.51609			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.53413			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.49804			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.53052			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.51248			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55215			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.85985			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.53773			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.01379			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.53052			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.51621			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.54709			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.55657			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.48005			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.49103			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.55885			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.55071			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.59173			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.51970			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.58598			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.58813			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.59173			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.86860			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.56295			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.56295			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	111.57238			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	112.37780			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.48359			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.47853			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.93766			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.97651			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.49226			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.49443			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.51609			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.48431			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.28779			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.24887			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.48344			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.58675			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.54466			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AER01U	On 18/11/2016	Spot Bond	100.00000		6.37420	100.00000	6.35875				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.00541				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.12101				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.19798				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	99.98273				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	99.98066				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	99.97790				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	99.98225				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.48500		97.94847	7.48500	97.92803				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	99.97647				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	99.97222				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	7.87500		103.82700	7.87500	103.80485				630,000,000,000.00	80,000,000	449,341,400.00
AIR02	On 30/04/2023	Spot Bond	9.01500		122.25614	9.01500	122.22669				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		57.63722	100.00000	57.49759				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.81500		109.94660	6.81500	109.92625				9,949,900,000,000.00	1,460,000,000	730,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		45.83546	100.00000	45.72441				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		11.38657	100.00000	11.36138				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.01000		151.61700	3.01000	151.55264				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.78000		101.12115	4.78000	128.24938				0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.58107				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.60611				0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.09768				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.09709				0.00	0	1,000,000,000.00
ANG09	On 30/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.08781				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.60188				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.35976			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.37500		106.13134		8.37500	106.10742			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00002			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.84336			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		84.30359		100.00000	84.11243			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.35202			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.85500		109.18117		6.85500	109.16096			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.31822			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.28799			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.66000		102.26508		6.66000	102.24669			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.30000		105.86458		8.30000	105.84092			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.34182			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.59162		104.40791		10.59162	103.03742			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.55757		101.97493		10.55757	101.46712			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.60341		101.85621		10.60341	101.39397			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.45678			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.64416		101.93814		10.64416	101.32683			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.55712		101.30317		11.55712	101.27627			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.46823			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.46823			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.46829			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.84162		100.84866		10.84162	100.71056			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.76463		103.11228		10.76463	101.44009			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.55757		101.97493		10.55757	101.46712			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.71085		102.45744		10.71085	101.64667			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA16	On 30/09/2016	Spot Bond		9.91315	95.90217		9.91315	101.16885			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.44310			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.43604			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.43604			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.41137			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		10.35125	100.99179		10.35125	100.77011			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.07500	100.58154		11.07500	100.61183			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	68.81970		10.22500	98.07172			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	100.39974			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	76.71654		12.22500	100.42470			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.42932			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		10.74500	64.63368		10.74500	100.84995			0.00	0	300,000,000.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.41586			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.42707			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.42707			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	100.41048			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.30990			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.43371			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.27598			0.00	200,000,000	100,000,000.00
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	100.43371			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB02	On 31/03/2016	Spot Bond	13.59162		104.42273		13.59162	103.12947			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.86933		101.97229		14.86933	101.93897			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.75948		101.88848		13.75948	101.42941			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.57183			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.57183			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.57183			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.59394			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		10.86124		100.00000	10.84063			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		19.52405		100.00000	19.47675			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.76908		100.00000	17.72604			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.96857		100.00000	10.94200			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.96857		100.00000	10.94200			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.26152		100.00000	13.22939			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.49089		100.00000	11.46305			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		70.98714		100.00000	70.85688			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00001			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.46872			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.48012			0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000		98.38275		100.00000	98.11828			0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000		92.87532		100.00000	92.63959			0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000		88.16425		100.00000	87.95181			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.00000		105.39419		2.00000	170.67311			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.93500		97.93837		7.93500	145.00512			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.93500		99.24849		7.93500	145.28906			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.32000		98.33334		8.32000	98.31144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.57625			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.13962			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.32488			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.74329			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.49790			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		60.82179		100.00000	60.67445			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.46500		99.12099		7.46500	99.10093			4,479,000,000,000.00	600,000,000	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.93120			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.93146			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.92984			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.92445			0.00	0	1,000,000,000.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.91906			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.90383			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		10.65957		100.00000	10.63375			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.36950			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.44504			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.47742			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.48821			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.61768			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.79026			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		6.67482		100.00000	6.65865			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		6.67482		100.00000	6.65865			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.53453			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.58077			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.59338			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		7.90000	103.43391		7.90000	103.41178			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.63118			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.69821			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	5.96092		100.00000	5.94632			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	5.96092		100.00000	5.94632			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		5.90500	105.31117		5.90500	105.29451			708,600,000,000.00	120,000,000	60,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.48066			0.00	0	110,000,000.00
BIDC32	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.94202			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.36627			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	97.88816			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.88982			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.05262			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.88501			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.93597			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.02854			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.41311			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	102.04166			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.52765			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	13.50901		100.00000	13.47628			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.48000	112.42367		6.48000	112.40418			648,000,000,000.00	100,000,000	50,000,000.00
CBL08	On 02/11/2016	Spot Bond		8.95000	119.91352		8.95000	119.88500			358,000,000,000.00	40,000,000	20,000,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	102.24938			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	102.15027			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.65000	108.90752		8.65000	108.88246			12,119,515,000,000.00	1,401,100,000	700,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL12	On 06/09/2018	Spot Bond		10.68500	103.65572		10.68500	103.62591			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	102.03505			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		10.93500	104.83180		10.93500	104.80148			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.38271			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		8.84000	105.71982		8.84000	105.69497			714,272,000,000.00	80,800,000	40,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.44750			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.37500	100.33162		11.37500	100.30146			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.44649			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.81419			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.31325			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		9.77500	97.73805		9.77500	97.71270			24,437,500,000.00	2,500,000	2,500,000.00
CCT01	On 23/06/2023	Spot Bond		9.76500	121.29474		9.76500	121.26315			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.61500	117.18327		9.61500	117.15320			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.00500	116.16960		9.00500	116.14134			54,030,000,000,000.00	6,000,000,000	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.08254			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.20000	102.42473		11.20000	102.39390			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.45126			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.52497			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.82704			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.80070			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.94069			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.03629			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.99124			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.96924			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.08547			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.67376			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.76687			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.76687			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.35251			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	69.29838	100.00000	69.13051				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	69.29838	100.00000	69.13051				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	69.29838	100.00000	69.13051				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.54215			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	69.29838	100.00000	69.13051				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.94864			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.77360			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	102.96440	10.11000	102.93680				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.77360			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.18539			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	105.71205			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	100.41800	2.76000	113.06067				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	106.06081			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	110.04254	3.14000	112.95640				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	101.07773	8.25000	101.05516				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	100.77360			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.77360			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	117.96342	3.10000	112.56246				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	117.88469	2.40000	112.48947				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.78517			0.00	0	0.00
CLN211		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.73974			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00989			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.01064			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	7.79500	101.92804		7.79500	101.90663			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.10747			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.10586			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.92344			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.92716			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	7.84500	102.05923		7.84500	102.03778			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	7.84500	102.05923		7.84500	102.03778			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	7.89500	105.23694		7.89500	105.21468			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.55674			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.61944			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.99985			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.99985			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	63.44588		100.17539	63.29025			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.83635			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.16438			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.56527			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.94375			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.01015			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	101.37510		9.35000	101.34994			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN243	On 24/02/2019	Spot Bond	9.35000	101.37510		9.35000	101.34994			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.94369			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.94652			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	94.75665			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.60262			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.54376			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.57024			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.37110			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.37110			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.37110			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.37110			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.37110			0.00	0	100,000,000.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.38134			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.39823			0.00	600,000,000	600,000,000.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.39823			0.00	0	600,000,000.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.39823			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.39823			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.39823			0.00	0	200,000,000.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.40107			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.70500	104.60201		8.70500	104.57740			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.65614			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.02535			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.51424			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.51424			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.50075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.64064			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.48304			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74973			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.50888			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.50527			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.51664			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.02679			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.15598			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.15581			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.51518			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	105.42919			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.72791			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.42993			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.35236			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.49082			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.57375			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.57375			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.57375			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.57375			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.26561			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.92554			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.46343			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.46343			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.45777			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.37003			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45777			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.20111			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.59831			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37036			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37036			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.36649			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	102.33081			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	101.36813			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.41500	97.63176		10.41500	98.97020			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.93500	95.49105		10.93500	95.69442			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34843			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.60036			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.33347			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.86323			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.69197			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.03894		8.80500	104.06082			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.51970			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.68153			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.54638			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.55719			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.59892			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.56295			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.80634			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.80634			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.80634			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.62972			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.40386			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.93851			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.34843			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	100.86278			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.60034			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.70432			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.35069			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.81324			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.24120			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.14390			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.06454			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	100.00000		9.28273		100.00000	4.15299			0.00	0	5,000,000,000.00
CLN347	On 10/02/2016	Spot Bond	100.00000		20.11599		100.00000	13.58592			0.00	0	2,000,000,000.00
CLN348	On 23/06/2014	Spot Bond	100.00000		48.82090		100.00000	44.96986		1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN349	On 30/06/2017	Spot Bond	100.00000		3.90184	100.00000	100.00000				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		36.82319	7.01000	37.43746				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000	0.00000	148.18473				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.32000		98.33334	8.32000	130.45253				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.93500		32.98250	7.93500	145.00512				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.93500		33.37816	7.93500	145.28906				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	85.96625				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	85.84626				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.14238				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.14238				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.56401				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.52317				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.53125				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.53052				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.86323				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.47709				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.34500		110.08319	8.34500	106.36065				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.30000		105.94864	8.30000	105.92510			11,454,000,000,000.00	1,380,000,000	690,000,000.00	
COJ05	On 05/06/2023	Spot Bond	9.68500		120.02929	9.68500	119.99827				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.74500		109.80429	7.74500	109.78150				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.27500		108.68403	9.27500	108.65681				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.72500		96.61911	9.72500	96.59391				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.66500		97.02093	10.66500	96.99324				0.00	0	100,000,000.00
COT03	On 05/06/2028	Spot Bond	10.66500		94.63741	10.66500	94.61055				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.90522			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.94387			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.83152			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.38354			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.26526			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.33445			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.13500	92.45548		12.13500	95.33639			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.92123		100.00000	11.88360			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.30989			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.57500	99.04185		7.57500	97.93317		2,272,500,000,000.00	300,000,000	300,000,000.00	
DENG47	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.16164			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.40743			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	97.26784			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.33941			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.36879			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.38753			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.57500	125.34307		6.57500	125.32091			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		7.88500	109.48586		7.88500	109.46286		85,315,932,607,500.00	10,820,029,500	5,910,000,000.00	
DV23	On 27/02/2023	Spot Bond		8.39500	111.65531		8.39500	111.63036		136,502,953,529,000.00	16,260,030,200	8,430,000,000.00	
E170	On 01/08/2020	Spot Bond		7.54000	134.04800		7.54000	134.02105		27,144,000,000,000.00	3,600,000,000	1,800,000,000.00	
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	105.28451			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.09403			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.18570			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.24640			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.86432			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL15	On 29/06/2015	Spot Bond		0.10000	105.82484		0.10000	131.36410			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.19000	114.84207		2.19000	114.79590			1,533,000,000,000.00	700,000,000	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond		2.24000	101.68601		2.24000	101.64500			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.30000	102.79859		2.30000	101.09091			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.17500	109.20039		9.17500	109.17377			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.02500	110.08268		9.02500	110.05585			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.71500	106.73098		9.71500	106.70347			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.35500	94.91160		10.35500	98.32723			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.05766			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.13976			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.81975			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.89401			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.54871			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	56.06256		100.00000	55.92526			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	91.54229		100.00000	91.31514			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond		100.00000	95.65561		100.00000	95.41221			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond		100.00000	90.57072		100.00000	90.34653			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond		100.00000	89.27857		100.00000	89.06650			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond		100.00000	84.86250		100.00000	84.67599			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	129.65341		3.00000	129.59846			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.75500	107.07651		10.75500	107.04603			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	105.27785			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.81061			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.16766			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.29500	84.68349		9.29500	97.88463			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.25409			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.23455			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.13012			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.10524			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.25864			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.22494			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.04169			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.07391			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.01735			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.06531			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.00777			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.04773			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.23500		103.66105		6.23500	103.64356			2,494,000,000,000.00	400,000,000	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.10000		108.11822		7.10000	108.09761			88,892,217,260,000.00	12,520,030,600	16,260,030,600.00
ES23	On 25/01/2023	Spot Bond	8.02000		115.06254		8.02000	115.03796			11,549,087,918,000.00	1,440,035,900	23,220,035,900.00
ES26	On 02/04/2026	Spot Bond	8.53000		95.18303		8.53000	95.16119			92,465,653,796,000.00	10,840,053,200	4,900,053,200.00
ES33	On 15/09/2033	Spot Bond	9.39000		83.78200		9.39500	83.72200			933,554,540,871,000.00	99,420,078,900	09,310,078,900.00
ES42	On 25/04/2042	Spot Bond	9.66500		88.40311		9.66500	88.58145			164,305,000,000,000.00	17,000,000,000	8,500,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.96791			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.99988			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.38683			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.82167			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.55760			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.29242			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.34257		100.00000	12.31268			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR003U	On 02/08/2023	Spot Bond	100.00000		12.01116		100.00000	11.98207			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.13098			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.18161			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.28271			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.38362			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.69500		102.80956		6.69500	102.79086			13,256,100,000,000.00	1,980,000,000	1,140,000,000.00
FRB05	On 21/12/2018	Spot Bond	8.77500		101.61842		8.77500	101.59458			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.59312			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.59305			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.64970			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	101.99985			0.00	0	100,000,000.00
FRBC21	On 21/12/2018	Spot Bond	10.57500		109.43587		10.57500	109.40506			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	98.92523			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.09000		124.26906		2.09000	125.05277			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.13000		132.57439		2.13000	267.15670			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.48500		95.90496		2.48500	102.26189			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.74000		98.46646		2.74000	144.57979			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.77000		111.69261		2.77000	190.58314			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.00500		112.63234		7.00500	112.61092			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.06000		57.59427		8.06000	56.90864			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49700		36.77021		9.49700	35.88178			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000		35.52756		9.73000	34.62210			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	103.68034			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.54208			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.49701			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.49701			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.11539			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.47024			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63699			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.80959			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.54220			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60202			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	99.95864		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	99.95864		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.79704			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.59173			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72791			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.78855			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.56079			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	110.55803			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.87314			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.58095			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	99.96675		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.68930			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.82555			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.62191			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.66496			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.78356			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.72577			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.81844			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.86959			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.78142			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.75647			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.67570			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.66281			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.83693			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.82626			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.79709			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.83835			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.70790			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.62315		100.09221	12.59220			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.52114			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	100.63382			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.71686			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.37017			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	100.58735			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	100.59467			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.53705			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.54854			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.73863			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.59177			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.57532			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.53773			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	51.12338		13.22500	51.10511			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.50310			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.50382			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.77532			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.52980			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.73000	87.44316		3.73000	90.42719			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.55575			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.55575			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.18258			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34843			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.73900			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	100.51970			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.50599			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.64745			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.60396			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.06468			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.02343			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.78347			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.70289			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	100.00000	7.70930		100.00000	1.35967			500,000,000,000,000.00	5,000,000,000	5,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.89817			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.58948			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.58591			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.82218			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.91311			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.49479			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.61612			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.33000	119.55071		3.33000	114.19102			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.59754			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.60410			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.31000	109.52323		3.31000	114.35743			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.11000	98.98597		1.11000	119.52173			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.33000	106.55943		3.33000	114.19102			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.09000	104.56263		2.09000	120.86704			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.16000	103.53324		2.16000	124.29815			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.83914			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	100.89485			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.91156			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.51293			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.59320			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	100.70094			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.67330			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.56511			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.82799			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.56439			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.90821			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	93.04914			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	93.25136			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		8.40146	100.00000		8.38088			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		10.05888	100.00000		10.02713			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.23000		139.29811		4.23000	139.23424			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.25899			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.01719			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.46472			0.00	0	35,140,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.44375			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.97979			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.36181			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.26635			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.64000		127.28550		2.64000	256.49530			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.14000		132.46815		2.14000	266.94254			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.86000		125.08357		2.86000	252.05664			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.46000		102.75004		2.46000	121.69299			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.50673			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.99000		122.17531		1.99000	122.12684			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.92485			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.19035			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.39143			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.44283			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS64	On 26/01/2042	Spot Bond		2.94000	90.68977		2.94000	90.65149			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	13.79658		104.97509	13.76128			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	17.90665		101.07593	17.86238			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	9.99693		100.44759	9.97235			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.53900			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	16.31873		100.76967	16.27848			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	101.20386			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.60000	99.45753		2.60000	99.41643			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	100.51268			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.23495			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.44500	96.06230		2.44500	102.67012			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.19387			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.47500	95.77575		2.47500	102.36377			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.05940			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.34000	130.35320		2.34000	332.84426			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.33286			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.38115			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.29539			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.22845			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.96979			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.86310			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.20538			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.15435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX14	On 01/09/2014	Spot Bond		5.79000	103.35983		5.79000	103.34354			1,937,334,000,000.00	334,600,000	603,600,000.00
FRX15	On 14/03/2015	Spot Bond		5.95500	104.52922		5.95500	104.51228			1,191,000,000,000.00	200,000,000	100,000,000.00
FRX16	On 15/09/2016	Spot Bond		6.90500	103.56084		6.90500	103.54142			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.36000	104.57566		7.36000	104.55479			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.55500	111.15093		7.55500	111.12828			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.16000	107.76571		8.16000	107.74229			4,080,000,000,000.00	500,000,000	450,000,000.00
FRX20	On 01/10/2020	Spot Bond		8.42500	106.84532		8.42500	102.06223			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.13500	92.41606		9.13500	92.39326			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.28500	113.83316		9.28500	113.80493			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.09500	96.64631		10.09500	96.62044			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.35500	78.28976		10.35500	78.26805			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.40988			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.43251			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.45084			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.45816			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.47641			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.50563			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.52754			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.62233			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.54315			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.13216			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.65000	102.64305		8.65000	102.61918			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT26	On 30/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.16011			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRA308	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.11404			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.83979			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.79600			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.70948			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.75872			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		100.00000	80.39648		100.00000	80.21978		2,546,700,000,000,000.00	25,467,000,000	25,467,000,000.00	
GRD197	On 30/01/2014	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.11318			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.14701			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.43658			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.47100			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.53755			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.62015			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.73484			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	100.69796			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	102.02251			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.03398			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.74299			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.41231			0.00	0	157,374,100.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.65520			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.31443			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.46869			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.98315			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.61872			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.37595			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.24589			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.11397			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	99.92944			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.38679	104.06912		7.38679	101.29248			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	99.92570			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.74011	104.14528		7.74011	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	99.92090			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.19113	104.24789		8.19113	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	99.91503			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	99.99985			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.03915			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.04065			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY20	On 31/07/2020	Spot Bond		7.68000	112.86042		7.68000	112.83731			1,075,200,000,000.00	140,000,000	2,970,000,000.00
HWAY23	On 07/12/2023	Spot Bond		1.91000	134.93813		1.91000	271.92161			0.00	0	0.00
HWAY24	On 07/12/2024	Spot Bond		1.89000	138.09706		1.89000	272.35987			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.29500	101.54914		9.29500	101.52407			371,800,000,000.00	40,000,000	120,000,000.00
HWAY35	On 31/07/2035	Spot Bond		9.31500	101.35818		9.31500	101.33311			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	32.68118		100.00000	32.53589			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	9.51226		100.00000	9.46997			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	37.83586		100.00000	37.55187			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	18.91793		100.00000	18.77593			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	9.45896		100.00000	9.38797			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.83500	109.17124		1.83500	109.12839			43,261,960,000,000.00	23,576,000,000	94,396,700,000.00
I2038	On 31/01/2038	Spot Bond		2.35000	105.46707		2.34000	105.61920			14,851,342,000,000.00	6,319,720,000	60,054,000,000.00
I2046	On 31/03/2046	Spot Bond		2.44000	102.24973		2.44000	102.20787			488,000,000,000.00	200,000,000	52,400,000,000.00
I2050	On 31/12/2050	Spot Bond		2.41000	109.97341		2.41000	109.92856			65,609,840,000,000.00	27,224,000,000	40,810,000,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.90000			0.00	0	5,000,000.00
IBL11	On 12/03/2015	Spot Bond		6.89500	105.55387		6.89500	105.53411			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.82684			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.75717			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.62830			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.85592			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.62000	101.64653		6.62000	101.62857			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.39500	105.44378		7.39500	105.42262			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.00000	108.16889		8.00000	108.14545			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.55000	100.87142		6.55000	100.85365			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.93523			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.00953				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.08000	110.92251	4.08000	110.87231				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.21500	104.01584	7.21500	103.99581				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.23219				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.31189				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.93000	105.60434	0.93000	125.35048				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.06000	105.81958	2.06000	125.32977				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.25965				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.10713				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.67000	104.44661	7.67000	104.42501				0.00	0	700,000,000.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.69488				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.34314				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.07761				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.20500	101.73229	8.20500	101.70994				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.77000	94.66349	8.77000	94.64140			526,200,000,000.00		60,000,000	30,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.74995				0.00	44,000,000	0.00
IBL49	On 02/04/2018	Spot Bond	7.75000	86.26684	7.75000	98.75730				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.82000	109.78897	8.82000	103.26397				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.30776				0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000	0.00000	101.35044				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.15500	106.97502	7.15500	101.75747				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	7.98500	108.02139	7.98500	102.18902				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00252	100.00000	0.00252				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	102.48617	5.00000	99.97301				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	102.48617	5.00000	99.97301				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.06581		5.00000	101.05225			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	99.98651		5.00000	99.97301			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.37267		4.00000	100.36169			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.24608			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.18518			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.39790			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	107.70131		9.20000	107.67469			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.34070			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.34070			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.23461			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.92818		100.00000	7.90877			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.42347			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.18107			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.06482			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.89500	100.80345		8.89500	100.77921			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.83311			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.98287			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.55762			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.80738			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	4.45410		100.00000	4.44020			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond	100.00000	66.66667		100.00000	66.66667			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond	100.00000	86.90476		100.00000	86.69834			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond	100.00000	80.21978		100.00000	100.00000			0.00	0	0.00
INA342	On 15/10/2013	Spot Bond	5.25000	97.44215		5.25000	97.44215			0.00	0	0.00
INA343	On 22/10/2013	Spot Bond	5.25000	99.94250		5.25000	99.88506			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA347	On 19/11/2013	Spot Bond	5.35000	99.53315	5.35000	99.51863					0.00	0	0.00
INA348	On 26/11/2013	Spot Bond	5.35000	99.43161	5.35000	99.41712					0.00	0	0.00
INA349	On 03/12/2013	Spot Bond	5.35000	99.33027	5.35000	99.31581					0.00	0	0.00
INA350	On 10/12/2013	Spot Bond	5.35000	99.22914	5.35000	99.17144					0.00	0	0.00
INA402	On 07/01/2014	Spot Bond	5.45000	98.80500	5.45000	98.74673					0.00	0	0.00
INA403	On 14/01/2014	Spot Bond	5.50000	98.69133	5.50000	98.63265					0.00	0	0.00
INA404	On 21/01/2014	Spot Bond	5.50000	98.58870	5.50000	98.53015				55,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
IND344	On 29/10/2013	Spot Bond	5.25000	99.84203	5.25000	99.78471					0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	5.35000	99.73686	5.35000	99.72228					0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	5.35000	99.63490	5.35000	99.62035					0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.16712					0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.03739					0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.38831					0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.59162	103.45317	10.59162	102.40954					0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.59162	101.33486	10.59162	101.02344					0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.50750					0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.97400					0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.49684					0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.26394	6.50000	100.24633					0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.57375					0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.29436					0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.89738					0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.89738					0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.00517					0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.11319					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.20426			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.76721			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.56720			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.54335			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00395			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.04954			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.73194			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.90247			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.43714			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.64090			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.09525			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.65749			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.66474			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.41861			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.48707			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.04391			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.30936			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.30936			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	92.12353		100.00000	91.89773			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.41137			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond		100.00000	95.05208		100.00000	94.80519			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond		100.00000	92.17172		100.00000	91.93955			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond		100.00000	90.34653		100.00000	90.12346			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond		100.00000	81.65548		100.00000	81.47321			0.00	0	2,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.89951			0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond		100.00000	95.05208		100.00000	94.80519			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.01157			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.01274			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.01357			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		7.90500	102.80006		7.90500	102.77817			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.13000	101.75164		6.13000	101.73500			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.78093			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.25000	105.59466		8.25000	105.57108		990,000,000,000.00	120,000,000	60,000,000.00	
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.18275			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.13187			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.19366			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.51764			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.07500	107.17983		8.07500	107.15665			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.74213			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.88519			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.15000	97.69069		3.15000	115.69876			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.92000	93.68155		3.92000	125.78611			0.00	0	380,000,000.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.31399			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.12455			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	102.04469			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.73177			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.41450			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.83500	88.76700		3.83500	89.50218			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV030A	On 31/01/2025	Spot Bond		3.83500	88.69300		3.83500	95.55470			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.79662			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.41725			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.90538			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.55762			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.27500	114.92101		11.27500	114.88676			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.90445			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.92000	92.68735		3.92000	125.78611			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.82507			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond		5.25000	97.44214		5.25000	99.95687			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond		5.25000	99.91377		5.25000	99.85637			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond		5.25000	99.81336		5.25000	99.75608			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond		5.25000	99.71315		5.25000	99.65598			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond		5.35000	99.60581		5.35000	99.54767			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond		5.35000	99.50412		5.35000	99.44610			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		5.35000	99.40263		5.35000	99.34473			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		5.35000	99.30135		5.35000	99.24357			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		5.35000	99.20028		5.35000	99.14262			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond		5.45000	98.77586		5.45000	98.71762			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond		5.45000	98.67398		5.45000	98.61587			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	101.29187			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.47420			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.48504			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.38645			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.22430			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.55129			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.29092			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.23651			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.02789			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.28546			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.96866			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.09527			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.81318			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.01284			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.01325			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.01408			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.01035			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.92999			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.47415			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.51684			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.12998			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.12731			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000		93.11224		100.00000	92.87532			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		97.09763		100.00000	96.84211			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		87.94175		100.00000	87.73286			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		59.50686		100.00000	59.32108			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		67.24026		100.00000	67.11269			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.51643			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		44.26627		100.00000	44.15903			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.03502			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG03U	On 21/02/2016	Spot Bond	100.00000		15.44918	100.00000	15.41175				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.03697				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		62.36451	100.00000	62.16980				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.94158				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.78304				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.31500		148.74647	8.31500	141.98443				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.89026				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.86396				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.27856				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.30000		99.33050	8.30000	99.30856			1,675,770,000,000.00	201,900,000	100,000,000.00	
LGL03	On 03/04/2018	Spot Bond	8.40000		69.28882	8.40000	97.50825			0.00	0	0.00	
LGL04	On 14/08/2020	Spot Bond	8.92000		109.02583	8.92000	102.80404			356,800,000,000.00	40,000,000	20,000,000.00	
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.94033			0.00	0	0.00	
LHL02	On 13/12/2015	Spot Bond	11.14500		102.85043	11.14500	102.81997			21,844,200,000,000.00	1,960,000,000	980,000,000.00	
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.03191			0.00	0	0.00	
MAQ037	On 18/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.98567			0.00	0	0.00	
MAQ038	On 12/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.62907			0.00	0	0.00	
MAQ039	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.22876			0.00	0	0.00	
MAQ040	On 10/01/2014	Spot Bond	0.00000		100.00000	0.00000	98.78502			0.00	0	0.00	
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.09026			0.00	0	0.00	
MAQ042	On 27/01/2014	Spot Bond	100.00000		78.32618	100.00000	100.00000			0.00	0	0.00	
MAQ07U	On 11/04/2014	Spot Bond	100.00000		67.59259	100.00000	67.46765			0.00	0	0.00	
MAQ08U	On 11/12/2014	Spot Bond	100.00000		29.62963	100.00000	100.00000			0.00	0	0.00	
MBC021	On 16/01/2014	Spot Bond	0.00000		100.00000	0.00000	98.69224			0.00	0	0.00	
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.03563			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.11242			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.17153			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.01609			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.76816			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.48342			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.62569			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.26021			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.68909			0.00	400,000,000	400,000,000.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.56699			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.61711			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.57251			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		97.35449	100.00000	98.79077				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		94.03995	100.00000	93.80426				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		82.59183	100.00000	82.40992				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		56.33818	100.00000	56.20020				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		43.96106	100.00000	43.85457				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		14.30535	100.00000	14.27031				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		34.92517	100.00000	34.83963				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000		94.80519	100.00000	94.55959				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.12500		104.01813	8.12500	103.99536			3,250,000,000,000.00	400,000,000	200,000,000.00	
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.66931			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.56807			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.61867			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.16999			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.17128			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.17773			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.92026			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	102.01694			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.48500	103.19118		7.48500	103.17035			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.19500	107.42283		8.19500	107.39938			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.10000	108.01467		9.10000	107.98854			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.42000	107.39078		5.42000	107.37509		12,574,400,000,000.00		2,320,000,000	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.45448			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.47277			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.12000	105.74402		9.12000	105.97707			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		6.99500	103.41027		6.99500	103.39064		34,415,400,000,000.00		4,920,000,000	2,460,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.89348			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.41000	104.49316		8.41000	104.46964			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.85431			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.11000	104.38606		8.11000	104.36339		3,568,400,000,000.00		440,000,000	220,000,000.00
MTN02	On 13/07/2014	Spot Bond		5.90000	105.71528		5.90000	105.69857		1,062,000,000,000.00		180,000,000	90,000,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	80.75221		100.00000	80.57395			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.04500	106.16935		7.04500	106.14938		13,526,400,000,000.00		1,920,000,000	480,000,000.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	97.33333		100.00000	97.07447			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.05500	109.22742		8.05500	109.20399		1,127,700,000,000.00		140,000,000	70,000,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	78.32618		100.00000	78.15846			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond		5.31500	103.74893		5.31500	103.73384			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.75543		100.89771	6.73893			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.84431		100.61875	6.82765			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.04063			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.06679			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.08432			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.10349			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.12090			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.12947			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.23432			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.35638			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.28307		100.00000	0.28239			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.28307		100.00000	0.28239			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.57500	101.43863		8.57500	101.41549			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	6.84500	106.81169		6.84500	101.72448			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.18701			0.00	0	1,000,000,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.67725			0.00	2,000,000,000	2,000,000,000.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.10461			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.64389			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.29475			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.27934			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.37408			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.64500	107.84275		6.64500	107.82327			9,967,500,000,000.00	1,500,000,000	750,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.97591			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.04500	116.66320		8.04500	116.63779			2,905,049,500,000.00	361,100,000	330,000,000.00
NBK4		On 28/10/2024	Spot Bond	10.49000	33.28590		10.49000	33.37663			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.14500	108.36538		7.14500	103.50645			13,575,500,000,000.00	1,900,000,000	950,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.92835				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	99.92391				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.41000	101.39924	6.41000	101.38191				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.60709				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.34500	105.04879	7.34500	105.02785				0.00	0	10,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.42011				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.01721				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.34493				0.00	1,600,000,000	1,300,000,000.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.19667				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.03715				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.86211				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	85.69734				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.81309				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	99.85783				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.84382				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.50691				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.01892				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	81.79012				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.81410				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.66362				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.23887			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.21154			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.49650			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.46726			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.15212			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.44933			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.44235			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.44199			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.84500		105.59377		7.84500	105.57133			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.83672			0.00	300,000,000	300,000,000.00
NED8	On 08/02/2014	Spot Bond	5.68000		102.64502		5.68000	102.62933			340,800,000,000.00	60,000,000	30,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.15482			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.50000		119.54064		11.50000	119.50432			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	111.34576			0.00	0	0.00
NET46	On 25/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.88367			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.01603			0.00	5,000,000,000	2,500,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.15000		160.34958		2.15000	160.28524			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.17000		108.20342		8.17000	108.17989			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.56105			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.98562			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.98562			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.80000		109.72470		8.80000	109.80306			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.98101			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.24083			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.92926			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000	0.00000	100.92003				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.95820				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.00000		109.70623	9.00000	111.45266				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.99637				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.95824				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.98106				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.20000		109.68819	9.20000	109.76412				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.05735				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.01161				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.99631				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000	0.00000	101.28550				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.19270				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	101.02679				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	4.15500		137.93497	4.15500	137.87199				0.00	0	3,000,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.34500		107.76403	6.34500	107.74574				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.86500		122.84957	7.86500	122.82368			5,033,600,000,000.00		640,000,000	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.35500		130.05049	8.35500	130.02157			7,694,119,500,000.00		920,900,000	760,900,000.00
NRA023	On 31/05/2023	Spot Bond	2.04500		167.53064	2.04500	167.46389				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	8.99500		131.27888	8.99500	131.24732			5,576,900,000,000.00		620,000,000	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000	0.00000	99.98251				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000	0.00000	99.98302				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.73567				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.39311				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.59311				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.44357				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.06251			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.37117			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	17.34883		100.00000	17.30680			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	25.69742		100.00000	21.70124			0.00	0	0.00
OML01		On 27/10/2015	Spot Bond	6.12500	109.48434		6.12500	105.01365			1,225,000,000,000.00	200,000,000	100,000,000.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	10.40414		100.00000	10.37893			0.00	0	0.00
PBET01		On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.09000			0.00	0	0.00
PCF03		On 06/04/2015	Spot Bond	100.00000	39.67462		100.00000	39.57851			0.00	0	0.00
PMM06		On 25/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.87853			0.00	0	0.00
PMM08		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.54632			0.00	0	0.00
PMM09		On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.71164			0.00	0	0.00
PNP11		On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.96161			0.00	0	0.00
PNP12		On 21/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.81515			0.00	0	0.00
PPC001		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.43162			0.00	0	0.00
PR2A1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.95001			0.00	0	0.00
PR2A1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.50592			0.00	0	0.00
PR2A1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.49676			0.00	0	0.00
PR2B1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.55545			0.00	0	0.00
PR2B1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.52672			0.00	0	0.00
PR2B1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.50758			0.00	0	0.00
PR2C1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.58736			0.00	0	0.00
PR2C1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.55166			0.00	0	0.00
PR2C1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.52755			0.00	0	0.00
PR2D1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.62261			0.00	0	0.00
PR2D1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.58073			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.55083			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.36449			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.40822			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.42790			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.47162			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.65961			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.70333			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.12046			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.55308			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.89500		107.85120		5.89500	107.85697			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.30000		95.35711		5.30000	95.34333			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.73500		39.69395		7.73500	39.68572			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.87000		114.80671		5.89500	114.73979		5,465,928,081,578,000.00	34,740,729,400	36,910,029,400.00	
R158	On 15/09/2015	Spot Bond	5.89500		114.75821		5.89500	114.78836			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.79500		89.66901		5.79500	89.65486			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.89500		121.27537		5.89500	121.33011			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.72500		84.85790		5.72500	84.84467			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.91000		124.35120		7.91500	124.27859		2,922,659,634,322,000.00	97,934,214,200	20,533,478,000.00	
R187P	On 21/12/2026	Spot Bond	7.65500		37.16831		7.65500	37.16068			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.57500		34.85718		7.57500	34.85010			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.64000		278.01867		1.64000	277.91095		71,744,883,200,000.00	43,746,880,000	23,767,500,000.00	
R201	On 21/12/2014	Spot Bond	4.92500		107.14775		4.93000	107.12766		1,160,857,181,357,500.00	35,707,041,900	10,300,041,900.00	
R202	On 07/12/2033	Spot Bond	2.28000		204.94572		2.28000	204.86278		374,980,656,000,000.00	64,465,200,000	49,962,810,000.00	
R2023	On 28/02/2023	Spot Bond	7.52000		102.54048		7.52500	102.48605		4,996,863,384,528,000.00	64,476,513,900	52,502,507,000.00	
R203	On 15/09/2017	Spot Bond	6.55000		106.52214		6.55000	106.50318		8,268,261,970,945,000.00	62,330,071,900	53,042,371,900.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 31/01/2030	Spot Bond		8.55000	96.08493		8.55000	96.88745			68,400,000,000,000.00	8,000,000,000	5,040,970,000.00
R2037	On 31/01/2037	Spot Bond		8.92000	97.71064		8.92000	97.68747			3,633,294,400,000,000.00	07,320,000,000	47,160,000,000.00
R204	On 21/12/2018	Spot Bond		6.76500	107.90339		6.77500	107.83931			8,121,887,581,665,000.00	00,574,661,000	33,046,961,000.00
R2048	On 28/02/2048	Spot Bond		8.98500	98.65365		8.98500	98.62970			3,674,219,074,639,500.00	08,928,110,700	92,893,610,700.00
R206	On 15/01/2014	Spot Bond		5.11000	102.47318		5.13000	102.45403			908,409,810,000,000.00	77,771,000,000	56,671,000,000.00
R207	On 15/01/2020	Spot Bond		7.11500	102.52677		7.12000	102.48232			0,952,590,105,310,500.00	39,366,142,700	18,683,282,700.00
R208	On 31/03/2021	Spot Bond		7.27500	97.34943		7.27500	97.33031			6,906,359,814,112,500.00	49,327,809,500	06,641,122,000.00
R209	On 31/03/2036	Spot Bond		8.74000	75.98809		8.74500	75.93084			4,822,802,690,646,000.00	95,972,847,900	93,772,737,800.00
R210	On 31/03/2028	Spot Bond		2.02000	157.71216		2.02000	157.64940			41,918,474,400,000.00	20,751,720,000	57,652,829,200.00
R211	On 31/01/2017	Spot Bond		0.30000	127.91274		0.23000	128.15123			8,950,653,000,000.00	29,835,510,000	32,525,000,000.00
R212	On 31/01/2022	Spot Bond		1.49000	130.77809		1.49000	130.72797			96,145,498,200,000.00	64,527,180,000	74,097,250,000.00
R213	On 28/02/2031	Spot Bond		8.56000	86.94015		8.55500	86.96021			0,834,316,819,232,000.00	65,691,217,200	16,958,269,000.00
R214	On 28/02/2041	Spot Bond		8.93000	76.12754		8.93000	76.10918			8,642,636,063,054,000.00	67,820,387,800	60,006,300,000.00
R225C	On 15/03/2014	Spot Bond		4.79000	98.09476		4.79000	98.08213			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		4.90000	95.69574		4.90000	95.68295			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		5.95500	92.06534		5.95500	92.05042			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		5.79500	89.66901		5.79500	89.65486			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.71500	87.30740		5.71500	87.29381			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.72500	84.85790		5.72500	84.84467			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		4.96500	99.13694		4.96500	99.12357			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		4.98500	96.73165		4.98500	96.71864			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		4.93500	94.43336		4.93500	94.42079			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		5.86500	90.77212		5.86500	90.75779			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.73500	88.42870		5.73500	88.41504			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.71500	86.00841		5.71500	85.99517			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R330C	On 21/12/2016	Spot Bond	5.77500		83.46430	5.77500	83.45132				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.52500		78.98151	6.52500	78.96766				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.57500		76.33171	6.57500	76.31822				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.78000		73.21999	6.78000	73.20665				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.76000		70.89015	6.76000	70.87727				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.74000		68.64773	6.74000	68.63530				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.73000		66.44940	6.73000	66.43739				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.08000		62.85071	7.08000	62.83876				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.06000		60.78605	7.06000	60.77453				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.19500		58.12900	7.19500	58.11777				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.16500		56.24342	7.16500	56.23260				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.13500		54.43479	7.13500	54.42436				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.10500		52.69960	7.10500	52.68955				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.06500		51.08224	7.06500	51.07255				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.02500		49.53369	7.02500	49.52434				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.85500		43.93482	7.85500	43.92557				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.81500		42.45672	7.81500	42.44783				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.77500		41.04418	7.77500	41.03563				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.73500		39.69395	7.73500	39.68572				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.69500		38.40296	7.69500	38.39504				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.65500		37.16831	7.65500	37.16068				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.61500		35.98725	7.61500	35.97990				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.57500		34.85718	7.57500	34.85010				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.83629				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.04605				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.11640			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.02973			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.99971			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.55849		100.00000	12.52807			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	4.33451		100.00000	4.32401			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.67125			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.63786			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.72970			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.30393			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.66498			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.98234			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.37475			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.60017			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.98252			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.04766			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.86253			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.37132			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.92567			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.69163			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.20514			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.13280			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.79505			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	102.25437			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.48298			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.42379			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.15886			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.15886			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.55165			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.61871			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.97400			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.92279			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	104.89264		12.35000	104.85849			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.82574			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.78546		100.00000	13.75207			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.74879			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.29421			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.51711			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.05969			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.03032			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	90.64039		100.00000	90.41769			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.15860			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.62116		100.00000	1.61719			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	8.82220		100.00000	8.80083			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	16.25646		100.00000	16.21708			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	14.07104		100.00000	14.03695			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	106.33662			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	103.27687			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.57500	107.52744		8.57500	107.50278		5,831,000,000,000.00	680,000,000	440,000,000.00	
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.00699			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK12	On 24/11/2016	Spot Bond		7.19500	114.22247		7.19500	114.20054			43,170,000,000,000.00	6,000,000,000	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.04556			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		8.60000	107.26326		8.60000	107.23858			31,082,120,000,000.00	3,614,200,000	1,307,100,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	99.88779			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.61438			0.00	0	300,000,000.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	101.59628			0.00	300,000,000	375,000,000.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.86229			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	99.86536			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.19500	107.45325		7.19500	107.43262			20,146,000,000,000.00	2,800,000,000	1,650,000,000.00
SBK9	On 10/04/2018	Spot Bond		8.37500	100.27280		8.37500	100.25020			13,281,834,612,500.00	1,585,890,700	1,125,890,700.00
SBK111	On 09/04/2014	Spot Bond		1.83000	130.57468		1.83000	130.52054			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond		7.35500	111.97301		7.35500	111.95066			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.21500	112.23612		7.21500	112.21414			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.14500	112.36798		7.14500	112.34619			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		7.95000	101.73139		7.95000	101.70948			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.29000	112.09506		7.29000	112.07289			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.25500	112.16086		7.25500	112.13878			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.55126			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.73268			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.54658			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.26677			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	96.69999		100.00000	96.44816			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.60000	104.97353		7.60000	104.95191			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.20757			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.33414			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.43613			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.45243			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		8.92500	110.09919		8.92500	110.07293			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.56500	107.74982		9.56500	107.72247			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.26631			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.34508			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.24653			0.00	60,000,000	60,000,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.96078			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.26500	106.19793		8.26500	106.17456		2,644,800,000,000.00	320,000,000	160,000,000.00	
SBS3	On 25/05/2026	Spot Bond		8.61500	100.08574		8.61500	100.06279			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		8.97500	101.48713		8.97500	101.46292		548,372,500,000.00	61,100,000	30,000,000.00	
SBS9	On 07/07/2016	Spot Bond		7.07500	113.75431		7.07500	113.73281		849,000,000,000.00	120,000,000	0.00	
SBSI11	On 07/12/2023	Spot Bond		2.17000	132.15004		2.17000	266.30128			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		0.93000	105.60434		0.93000	125.35048			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	107.73000			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	5.96092		100.00000	5.94632			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	153.91926		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.50000	109.80117		1.50000	123.12326			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	100.26394		6.50000	100.24633			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.60344			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.31776			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.74454			0.00	0	2,000,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.65000		102.94229		8.65000	102.91847			178,190,000,000.00	20,600,000	10,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.40183			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.12918			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.43582			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.39412			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.26927			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.19500		107.81057		7.19500	107.78986			12,087,600,000,000.00	1,680,000,000	840,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.37500		109.49602		8.37500	102.73874			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.00000		101.56527		8.00000	101.54327			29,760,000,000,000.00	3,720,000,000	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.11324			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.02173			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.17077			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.02955			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.65000		107.66462		7.65000	107.64254			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.27318			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.24457			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.01712			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.95500		95.70701		8.95500	95.68398			44,079,196,500,000.00	4,922,300,000	2,460,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.88043			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.41808			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.85247			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.88300		88.88126		8.88300	88.86003			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.94500		88.57349		8.94500	88.55219			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN006		On 21/12/2014	Spot Bond	6.17500	105.70535		6.17500	105.68779			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.38000	96.44646		8.38000	96.42494			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55889			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.73000	102.46631		7.73000	102.44485			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	6.79500	113.03045		6.79500	113.00958			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.58500	100.90625		2.58500	101.24929			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.72500	102.87659		7.72500	103.84446			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.94164			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.30541			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.97459			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.33500	111.01274		9.33500	112.08737			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.77145			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.76222			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.52759			0.00	0	3,000,000,000.00
SY1009		On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.94168			0.00	0	0.00
SY1011		On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.82493			0.00	0	0.00
SY1012		On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.82500			0.00	0	0.00
SY1013		On 05/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.72379			0.00	0	0.00
SY1014		On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.82683			0.00	0	0.00
SY1015		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.59259			0.00	0	0.00
SY1016		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.53557			0.00	0	0.00
SY1017		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.53537			0.00	0	0.00
SY1018		On 19/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.52010			0.00	0	0.00
SY1020		On 22/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.47771			0.00	0	0.00
SY1021		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.41842			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1022	On 29/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.37518			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.22969			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.09836			0.00	0	0.00
SY1025	On 23/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.91293			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.40500		111.62067		6.40500	111.60134			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.47500		104.33413		8.47500	104.31034			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		62.15711		100.00000	62.02029			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		43.62260		100.00000	43.51692			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		21.31002		100.00000	21.25840			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.34000		101.33201		6.34000	101.31487			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.98454			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.25132			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.42523			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.89738			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.77628			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.32088			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.14500		105.77488		7.14500	105.75470			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.66376			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.94519			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.01969			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.98222			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.98167			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.93871		7.83000	101.91744			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.98252			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.98184			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.75701			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	99.98252			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	99.98184			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	76.81229		7.16000	101.66361			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	99.98050			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.98061			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	99.97798			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.97833			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	99.96756			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.96880			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.98255			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.98167			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	104.75074		8.73000	101.93990			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.98044			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.97803			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.96949			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.98278			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.76975		101.06155	5.75564			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	99.98263			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.15934			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	99.98017			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	99.97907			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	99.96745			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.98357			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.98319			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.98292			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.98319			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.98292			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.98278			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.98335			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.98292			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.98142			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.98142			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.98142			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.97925			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.97870			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.97938			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.96849			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.96780			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.96808			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.37998			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.79500		111.40065		7.79500	111.37738		5,456,500,000,000.00	700,000,000	650,000,000.00	
TL20	On 22/02/2020	Spot Bond	7.29500		97.46580		7.29500	97.42233			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.45000		110.16109		7.45000	110.13919		71,371,000,000,000.00	9,580,000,000	3,690,000,000.00	
TN20	On 17/09/2020	Spot Bond	8.30500		112.25670		8.30500	112.23147		257,122,985,201,500.00	30,960,022,300	28,300,022,300.00	
TN23	On 06/11/2023	Spot Bond	8.56500		119.69484		8.56500	119.66756		199,050,790,999,500.00	23,240,022,300	10,220,022,300.00	
TN25	On 19/08/2025	Spot Bond	8.95500		105.45441		8.95500	105.42932		222,084,000,000,000.00	24,800,000,000	13,900,000,000.00	
TN27	On 14/11/2027	Spot Bond	8.99000		103.07399		8.99000	103.04937		42,972,200,000,000.00	4,780,000,000	2,600,000,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.40249			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.98865			0.00	0	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.30367			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.12909			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.16177			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.16512			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.32635			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.66065			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.16780			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.17462			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.17869			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.65259		10.00000	99.62592			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.66123		9.75000	99.63522			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.66991		100.00000	9.64497			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.34668			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000		100.00000		0.00000	98.24157			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	97.32541			0.00	0	15,000,000,000.00
TSP141	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.85027			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000		0.00000	97.22461			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.60331			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000		0.00000	96.98723			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000		0.00000	96.72163			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000		100.00000		0.00000	98.95277			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.75539			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	97.71662			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000		100.00000		0.00000	97.49352			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	94.45886			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC022	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.15184			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.03044			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.94036			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.91267			0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.83189			0.00	0	0.00
TWC028	On 04/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.12982			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.10322			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.04424			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond		100.00000	80.04386		100.00000	100.00000			0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.09291			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond		100.00000	80.04386		100.00000	100.00000			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.94913			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond		100.00000	80.04386		100.00000	100.00000			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.67500	112.20054		8.67500	112.17423			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.32865			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.92301			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.22313			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		8.89000	105.15356		8.89000	105.12830			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	96.47021		100.00000	96.22029			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	96.57686		100.00000	96.32666			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	96.61242		100.00000	96.36213			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.26666			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.30909			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.23820			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.28391			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.28589			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.29932			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.30859			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	129.99000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.25500		119.63413		6.25500	119.61411		173,075,850,000,000.00	27,670,000,000	14,210,000,000.00	
WS05	On 01/08/2018	Spot Bond	0.71000		240.00743		0.71000	239.92052		4,970,000,000,000.00	7,000,000,000	5,625,300,000.00	
WSP1	On 28/05/2015	Spot Bond	6.24500		107.64720		6.24500	107.62921			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.05500		109.59046		7.05500	109.56982		119,935,000,000,000.00	17,000,000,000	8,500,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.33000		111.05467		7.33000	111.03295			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.74500		109.88165		7.74500	109.85896			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.81500		110.18532		7.81500	110.16237		23,445,000,000,000.00	3,000,000,000	1,500,000,000.00	
Z009	On 30/11/2013	Spot Bond	4.96500		99.41848		4.96500	99.40504			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.84500		90.66459		5.84500	90.65040			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.95500		97.82213		4.95500	97.80914			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.96500		96.62005		4.96500	96.60717			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.77500		89.22406		5.77500	89.21018			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.94500		94.69051		4.94500	94.67794			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.84500		90.65040		5.84500	90.63620			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	6.72000		67.48346		6.72000	67.47114			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		24.90523		100.00000	24.85798			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		13.18265		100.00000	13.15764			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for j-Bonds :										1.29e+017	5,962,975,300	21 189 411 800.00
Grand Total:										1.29e+017	5,962,989,034	21 191 526 623.00