



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 18/10/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 22/10/2013	Any day expiry	9.76700	9.76700		9.81440	9.81440		11.96	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	377.59180	0.37759	425.11480	0.42511	377.592	16.32	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	0.59180	0.00059	0.71480	0.00071	0.592	16.32	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	367.67110	0.36767	415.19940	0.41520	367.671	16.20	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	0.67110	0.00067	0.79940	0.00080	0.671	16.20	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	357.76100	0.35776	405.30260	0.40530	357.761	16.08	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	0.76100	0.00076	0.90260	0.00090	0.761	16.08	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	298.61420	0.29861	346.24850	0.34625	298.614	15.35	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	1.61420	0.00161	1.84850	0.00185	1.614	15.35	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	2.17830	0.00218	4.50580	0.00451	2.178	15.93	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	305.17830	0.30518	260.10580	0.26011	305.178	15.93	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry		9.76980	9.76980	9.81860	9.81860		12.33	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	285.58290	0.28558	334.14460	0.33414	285.583	14.17	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	5.78290	0.00578	5.54460	0.00554	5.783	14.17	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	276.19090	0.27619	324.71050	0.32471	276.191	14.10	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	6.39090	0.00639	6.11050	0.00611	6.391	14.10	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	266.85750	0.26686	315.32780	0.31533	266.858	14.03	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	7.05750	0.00706	6.72780	0.00673	7.058	14.03	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	230.20830	0.23021	278.38740	0.27839	230.208	13.74	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	10.40830	0.01041	9.78740	0.00979	10.408	13.74	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	7.68110	0.00768	10.84350	0.01084	7.681	16.66	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	337.88110	0.33788	292.24350	0.29224	337.881	16.66	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry		9.77400	9.77400	9.82280	9.82280		12.07	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	1,524.00250	1.52400	1,572.80570	1.57281	1,524.003	25.51	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	0.00250	0.00000	0.00570	0.00001	0.003	25.51	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	1,474.00300	1.47400	1,522.80710	1.52281	1,474.003	24.87	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	0.00300	0.00000	0.00710	0.00001	0.003	24.87	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	349.18330	0.34918	397.82660	0.39783	349.183	13.63	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	5.18330	0.00518	5.02660	0.00503	5.183	13.63	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	339.69180	0.33969	388.30400	0.38830	339.692	13.59	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	5.69180	0.00569	5.50400	0.00550	5.692	13.59	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	330.24510	0.33025	378.82130	0.37882	330.245	13.54	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	6.24510	0.00625	6.02130	0.00602	6.245	13.54	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	196.68120	0.19668	243.58120	0.24358	196.681	12.81	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	22.68120		0.02268		20.78120	0.02078	22.681	12.81	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	121.63950		0.12164		165.02490	0.16502	121.640	12.32	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	47.63950		0.04764		42.22490	0.04222	47.639	12.32	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Call	69.09820		0.06910		100.78440	0.10078	69.098	12.60	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Put	95.09820		0.09510		77.98440	0.07798	95.098	12.60	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			9.77540		9.77540		9.82420	9.82420		12.63	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	243.64530		0.24365		289.58520	0.28959	243.645	13.31	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	18.24530		0.01825		15.38520	0.01539	18.245	13.31	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	0.73790		0.00074		1.65980	0.00166	0.738	18.90	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	825.33790		0.82534		777.45980	0.77746	825.338	18.90	0.00	0	0.00
\$ / R	On 31/10/2013	Any day expiry			9.77830		9.77830		9.82710	9.82710		12.88	0.00	0	0.00
\$ / R	On 31/10/2013	Any day expiry	9.80	Call	84.44100		0.08444		115.49950	0.11550	84.441	12.88	0.00	0	1,000.00
\$ / R	On 31/10/2013	Any day expiry	9.80	Put	106.14100		0.10614		88.39950	0.08840	106.141	12.88	0.00	0	0.00
\$ / R	On 31/10/2013	Any day expiry	10.20	Call	12.78220		0.01278		16.59770	0.01660	12.782	16.58	0.00	0	1,000.00
\$ / R	On 31/10/2013	Any day expiry	10.20	Put	434.48220		0.43448		389.49770	0.38950	434.482	16.58	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			9.81680		9.81680		9.86580	9.86580		13.00	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,516.94730		1.51695		1,566.10460	1.56610	1,516.947	16.52	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.14730		0.00015		0.30460	0.00030	0.147	16.52	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	420.40780		0.42041		466.15780	0.46616	420.408	12.32	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	33.60780		0.03361		30.35780	0.03036	33.608	12.32	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	412.26000		0.41226		457.77570	0.45778	412.260	12.34	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	35.46000		0.03546		31.97570	0.03198	35.460	12.34	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	404.18650		0.40419		449.45820	0.44946	404.187	12.36	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	37.38650		0.03739		33.65820	0.03366	37.387	12.36	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	327.85080		0.32785		370.13630	0.37014	327.851	12.54	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	61.05080		0.06105		54.33630	0.05434	61.051	12.54	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	230.09190		0.23009		266.20220	0.26620	230.092	12.82	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	113.29190		0.11329		100.40220	0.10040	113.292	12.82	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	18.87630		0.01888		22.97000	0.02297	18.876	18.44	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	952.07630		0.95208		907.17000	0.90717	952.076	18.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.84010		9.84010		9.88910	9.88910		13.26	256,413,325.80	26,058	514,637.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,440.12040		2.44012		2,489.12660	2.48913	2,440.120	19.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.02040		0.00002		0.02660	0.00003	0.020	19.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,840.32190		1.84032		1,889.41400	1.88941	1,840.322	17.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.22190		0.00022		0.31400	0.00031	0.222	17.54	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,092.45880		1.09246		1,142.46470	1.14246	1,092.459	13.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	2.35880		0.00236		3.36470	0.00336	2.359	13.58	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	944.36830		0.94437		994.59450	0.99459	944.368	12.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	4.26830		0.00427		5.49450	0.00549	4.268	12.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	917.11040		0.91711		967.22300	0.96722	917.110	12.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	4.91040		0.00491		6.02300	0.00602	4.910	12.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	868.48460		0.86848		918.51230	0.91851	868.485	12.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	6.28460		0.00628		7.31230	0.00731	6.285	12.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	847.09610		0.84710		897.14160	0.89714	847.096	12.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	6.99610		0.00700		8.04160	0.00804	6.996	12.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	820.19710		0.82020		870.25660	0.87026	820.197	12.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	7.99710		0.00800		9.05660	0.00906	7.997	12.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	751.30450		0.75130		801.34100	0.80134	751.304	12.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	11.20450		0.01120		12.24100	0.01224	11.205	12.59	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	657.62600		0.65763		707.42420	0.70742	657.626	12.40	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	17.52600		0.01753		18.32420	0.01832	17.526	12.40	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	481.96230		0.48196		528.06740	0.52807	481.962	12.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	41.86230		0.04186		38.96740	0.03897	41.862	12.24	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	405.25930		0.40526		446.76270	0.44676	405.259	12.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	65.15930		0.06516		57.66270	0.05766	65.159	12.47	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	369.71310		0.36971		409.62520	0.40963	369.713	12.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	79.61310		0.07961		70.52520	0.07053	79.613	12.58	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013		Foreign Exchange Future	9.59	Call	342.70000	0.34270	381.23540	0.38124	342.700	12.67	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.59	Put	92.60000	0.09260	82.13540	0.08214	92.600	12.67	0.00	0	20,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Call	336.14870	0.33615	374.32600	0.37433	336.149	12.69	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Put	96.04870	0.09605	85.22600	0.08523	96.049	12.69	0.00	0	24,700.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Call	280.88830	0.28089	315.64480	0.31564	280.888	12.90	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Put	130.78830	0.13079	116.54480	0.11654	130.788	12.90	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Call	275.16150	0.27516	309.52000	0.30952	275.162	12.92	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Put	135.06150	0.13506	120.42000	0.12042	135.061	12.92	0.00	0	400.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Call	253.08180	0.25308	285.81690	0.28582	253.082	13.01	0.00	0	2,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Put	152.98180	0.15298	136.71690	0.13672	152.982	13.01	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Call	247.76950	0.24777	280.09040	0.28009	247.770	13.03	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Put	157.66950	0.15767	140.99040	0.14099	157.670	13.03	0.00	0	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Call	222.42550	0.22243	252.66190	0.25266	222.425	13.15	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Put	182.32550	0.18233	163.56190	0.16356	182.325	13.15	0.00	0	21,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Call	199.09170	0.19909	227.21900	0.22722	199.092	13.26	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Put	208.99170	0.20899	188.11900	0.18812	208.992	13.26	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Call	179.72700	0.17973	203.72620	0.20373	179.727	13.51	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Put	239.62700	0.23963	214.62620	0.21463	239.627	13.51	0.00	0	4,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Call	158.88410	0.15888	178.51270	0.17851	158.884	13.80	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Put	278.78410	0.27878	249.41270	0.24941	278.784	13.80	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Call	146.33290	0.14633	164.73110	0.16473	146.333	14.00	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Put	306.23290	0.30623	275.63110	0.27563	306.233	14.00	0.00	0	5,902.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Call	119.16460	0.11916	134.78340	0.13478	119.165	14.49	0.00	0	250.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Put	379.06460	0.37906	345.68340	0.34568	379.065	14.49	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Call	109.80790	0.10981	124.42930	0.12443	109.808	14.69	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Put	409.70790	0.40971	375.32930	0.37533	409.708	14.69	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Call	107.59220	0.10759	121.97370	0.12197	107.592	14.74	0.00	0	6,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Put	417.49220	0.41749	382.87370	0.38287	417.492	14.74	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Call	97.19730	0.09720	110.44180	0.11044	97.197	14.98	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Put	457.09730	0.45710	421.34180	0.42134	457.097	14.98	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Call	95.25070	0.09525	108.27810	0.10828	95.251	15.03	0.00	0	21,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Put	465.15070	0.46515	429.17810	0.42918	465.151	15.03	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Call	87.86980	0.08787	100.06860	0.10007	87.870	15.23	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Put	497.76980	0.49777	460.96860	0.46097	497.770	15.23	0.00	0	5,300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Call	84.41390	0.08441	96.21880	0.09622	84.414	15.33	0.00	0	750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Put	514.31390	0.51431	477.11880	0.47712	514.314	15.33	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Call	79.50390	0.07950	90.74380	0.09074	79.504	15.47	0.00	0	10,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Put	539.40390	0.53940	501.64380	0.50164	539.404	15.47	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Call	70.64920	0.07065	80.79420	0.08079	70.649	15.77	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Put	590.54920	0.59055	551.69420	0.55169	590.549	15.77	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Call	65.53330	0.06553	74.83760	0.07484	65.533	15.99	0.00	0	20,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Put	625.43330	0.62543	585.73760	0.58574	625.433	15.99	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Call	56.54760	0.05655	64.52540	0.06453	56.548	16.42	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Put	696.44760	0.69645	655.42540	0.65543	696.448	16.42	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Call	53.56070	0.05356	61.19900	0.06120	53.561	16.58	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Put	723.46070	0.72346	682.09900	0.68210	723.461	16.58	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Call	49.86590	0.04987	57.08130	0.05708	49.866	16.80	0.00	0	6.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Put	759.76590	0.75977	717.98130	0.71798	759.766	16.80	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Call	48.99000	0.04899	56.10600	0.05611	48.990	16.85	0.00	0	18,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Put	768.89000	0.76889	727.00600	0.72701	768.890	16.85	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Call	45.67020	0.04567	52.40130	0.05240	45.670	17.07	0.00	0	25,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Put	805.57020	0.80557	763.30130	0.76330	805.570	17.07	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.65	Call	41.89780	0.04190	48.18710	0.04819	41.898	17.34	0.00	0	19,700.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.65	Put	851.79780	0.85180	809.08710	0.80909	851.798	17.34	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Call	38.50210	0.03850	44.38790	0.04439	38.502	17.61	0.00	0	550.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Put	898.40210	0.89840	855.28790	0.85529	898.402	17.61	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.80	Call	32.68080	0.03268	37.86340	0.03786	32.681	18.15	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	992.58080		0.99258		948.76340	0.94876	992.581	18.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	30.66610		0.03067		35.60120	0.03560	30.666	18.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	1,030.56610		1.03057		986.50120	0.98650	1,030.566	18.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	26.75780		0.02676		31.57970	0.03158	26.758	18.74	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	1,106.65780		1.10666		1,062.47970	1.06248	1,106.658	18.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	23.39030		0.02339		27.92340	0.02792	23.390	19.11	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,183.29030		1.18329		1,138.82340	1.13882	1,183.290	19.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	18.35150		0.01835		22.20680	0.02221	18.352	19.80	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	1,328.25150		1.32825		1,283.10680	1.28311	1,328.251	19.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	16.97350		0.01697		20.63450	0.02063	16.973	20.03	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,376.87350		1.37687		1,331.53450	1.33153	1,376.874	20.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	13.54460		0.01354		16.69930	0.01670	13.545	20.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,523.44460		1.52344		1,477.59930	1.47760	1,523.445	20.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	10.94650		0.01095		13.69090	0.01369	10.947	21.41	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,670.84650		1.67085		1,624.59090	1.62459	1,670.846	21.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	8.40110		0.00840		10.71240	0.01071	8.401	22.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,868.30110		1.86830		1,821.61240	1.82161	1,868.301	22.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	6.92020		0.00692		8.04840	0.00805	6.920	24.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	2,166.82020		2.16682		2,118.94840	2.11895	2,166.820	24.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	6.39180		0.00639		7.74030	0.00774	6.392	26.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,516.29180		2.51629		2,468.64030	2.46864	2,516.292	26.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	6.26120		0.00626		7.70240	0.00770	6.261	28.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,666.16120		2.66616		2,618.60240	2.61860	2,666.161	28.00	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			9.85460		9.85460		9.90370	9.90370		13.21	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	393.31890		0.39332		432.31370	0.43231	393.319	12.53	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	88.71890		0.08872		78.61370	0.07861	88.719	12.53	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	366.63650		0.36664		404.51840	0.40452	366.637	12.62	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	102.03650		0.10204		90.81840	0.09082	102.036	12.62	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	360.15440		0.36015		397.75230	0.39775	360.154	12.64	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	105.55440		0.10555		94.05230	0.09405	105.554	12.64	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	353.74990		0.35375		391.05990	0.39106	353.750	12.67	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	109.14990		0.10915		97.35990	0.09736	109.150	12.67	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	40.73900		0.04074		46.59740	0.04660	40.739	18.04	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	1,026.13900		1.02614		982.89740	0.98290	1,026.139	18.04	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			9.90960		9.90960		9.95880	9.95880		13.62	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	1,612.53080		1.61253		1,662.36200	1.66236	1,612.531	14.84	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	2.93080		0.00293		3.56200	0.00356	2.931	14.84	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	212.21170		0.21221		231.67260	0.23167	212.212	14.49	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	422.61170		0.42261		392.87260	0.39287	422.612	14.49	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	125.26130		0.12526		138.12580	0.13813	125.261	16.06	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	725.66130		0.72566		689.32580	0.68933	725.661	16.06	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	123.67130		0.12367		136.41500	0.13642	123.671	16.10	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	734.07130		0.73407		697.61500	0.69761	734.071	16.10	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	122.10740		0.12211		134.73180	0.13473	122.107	16.15	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	742.50740		0.74251		705.93180	0.70593	742.507	16.15	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			9.95100		9.95100		10.00060	10.00060		14.13	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	1,657.11410		1.65711		1,708.75500	1.70875	1,657.114	14.83	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	6.11410		0.00611		8.15500	0.00816	6.114	14.83	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	316.99420		0.31699		341.70900	0.34171	316.994	14.30	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	365.99420		0.36599		341.10900	0.34111	365.994	14.30	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	165.04810		0.16505		178.87060	0.17887	165.048	16.36	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	784.04810		0.78405		748.27060	0.74827	784.048	16.36	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	163.27840		0.16328		176.97170	0.17697	163.278	16.39	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	792.27840		0.79228		756.37170	0.75637	792.278	16.39	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	161.53380		0.16153		175.09930	0.17510	161.534	16.43	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	800.53380		0.80053		764.49930	0.76450	800.534	16.43	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			9.95240		9.95240		10.00200	10.00200		14.14	0.00	0	20,140.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/02/2014		Any day expiry	10.63	Call	156.37600	0.15638	169.56190	0.16956	156.376	16.58	0.00	0	0.00
\$ / R	On	27/02/2014		Any day expiry	10.63	Put	833.97600	0.83398	797.56190	0.79756	833.976	16.58	0.00	0	0.00
\$ / R	On	28/02/2014		Any day expiry			9.95390	9.95390	10.00340	10.00340		14.16	0.00	0	0.00
\$ / R	On	28/02/2014		Any day expiry	9.09	Call	910.32850	0.91033	959.42750	0.95943	910.329	13.06	0.00	0	0.00
\$ / R	On	28/02/2014		Any day expiry	9.09	Put	46.42850	0.04643	46.02750	0.04603	46.429	13.06	0.00	0	0.00
\$ / R	On	28/02/2014		Any day expiry	9.10	Call	901.61920	0.90162	950.37580	0.95038	901.619	13.06	0.00	0	0.00
\$ / R	On	28/02/2014		Any day expiry	9.10	Put	47.71920	0.04772	46.97580	0.04698	47.719	13.06	0.00	0	0.00
\$ / R	On	28/02/2014		Any day expiry	9.11	Call	892.93860	0.89294	941.63860	0.94164	892.939	13.05	0.00	0	0.00
\$ / R	On	28/02/2014		Any day expiry	9.11	Put	49.03860	0.04904	48.23860	0.04824	49.039	13.05	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future			9.97820	9.97820	10.02790	10.02790		14.39	50,030,694.80	5,014	69,625.00
\$ / R	On	17/03/2014		Foreign Exchange Future	7.70	Call	2,280.53620	2.28054	2,330.90420	2.33090	2,280.536	16.65	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	7.70	Put	2.33620	0.00234	3.00420	0.00300	2.336	16.65	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	8.20	Call	1,785.59960	1.78560	1,837.18160	1.83718	1,785.600	15.27	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	8.20	Put	7.39960	0.00740	9.28160	0.00928	7.400	15.27	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	8.70	Call	1,300.72490	1.30072	1,352.96540	1.35297	1,300.725	13.94	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	8.70	Put	22.52490	0.02252	25.06540	0.02507	22.525	13.94	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.25	Call	808.68430	0.80868	856.16710	0.85617	808.684	13.09	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.25	Put	80.48430	0.08048	78.26710	0.07827	80.484	13.09	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.59	Call	561.88290	0.56188	598.33960	0.59834	561.883	13.29	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.59	Put	173.68290	0.17368	160.43960	0.16044	173.683	13.29	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.60	Call	555.87510	0.55588	592.04990	0.59205	555.875	13.31	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.60	Put	177.67510	0.17768	164.14990	0.16415	177.675	13.31	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.61	Call	549.91960	0.54992	585.81090	0.58581	549.920	13.34	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.61	Put	181.71960	0.18172	167.91090	0.16791	181.720	13.34	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.70	Call	498.65590	0.49866	531.94120	0.53194	498.656	13.58	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.70	Put	220.45590	0.22046	204.04120	0.20404	220.456	13.58	0.00	0	6.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.75	Call	471.97240	0.47197	503.77400	0.50377	471.972	13.72	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.75	Put	243.77240	0.24377	225.87400	0.22587	243.772	13.72	0.00	0	250.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.80	Call	446.54390	0.44654	476.85150	0.47685	446.544	13.85	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.80	Put	268.34390	0.26834	248.95150	0.24895	268.344	13.85	0.00	0	7,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.90	Call	399.33900	0.39934	426.65070	0.42665	399.339	14.12	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.90	Put	321.13900	0.32114	298.75070	0.29875	321.139	14.12	0.00	0	7,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.00	Call	356.78060	0.35678	381.14090	0.38114	356.781	14.39	0.00	0	600.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.00	Put	378.58060	0.37858	353.24090	0.35324	378.581	14.39	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.15	Call	303.76180	0.30376	323.96340	0.32396	303.762	14.91	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.15	Put	475.56180	0.47556	446.06340	0.44606	475.562	14.91	0.00	0	100.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.25	Call	273.22380	0.27322	291.79230	0.29179	273.224	15.25	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.25	Put	545.02380	0.54502	513.89230	0.51389	545.024	15.25	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.30	Call	259.25570	0.25926	277.06290	0.27706	259.256	15.42	0.00	0	40,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.30	Put	581.05570	0.58106	549.16290	0.54916	581.056	15.42	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.35	Call	246.09430	0.24609	263.17560	0.26318	246.094	15.59	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.35	Put	617.89430	0.61789	585.27560	0.58528	617.894	15.59	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.40	Call	233.69590	0.23370	250.08590	0.25009	233.696	15.77	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.40	Put	655.49590	0.65550	622.18590	0.62219	655.496	15.77	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.45	Call	222.01830	0.22202	237.75020	0.23775	222.018	15.94	0.00	0	7,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.45	Put	693.81830	0.69382	659.85020	0.65985	693.818	15.94	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.50	Call	211.02090	0.21102	226.12680	0.22613	211.021	16.11	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.50	Put	732.82090	0.73282	698.22680	0.69823	732.821	16.11	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.60	Call	191.05300	0.19105	205.00010	0.20500	191.053	16.46	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.60	Put	812.85300	0.81285	777.10010	0.77710	812.853	16.46	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.61	Call	189.18470	0.18918	203.03810	0.20304	189.185	16.49	0.00	0	7,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.61	Put	820.98470	0.82098	785.13810	0.78514	820.985	16.49	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Call	181.93650	0.18194	195.42080	0.19542	181.937	16.63	0.00	0	6.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Put	853.73650	0.85374	817.52080	0.81752	853.736	16.63	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Call	150.47390	0.15047	162.33370	0.16233	150.474	17.33	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Put	1,022.27390	1.02227	984.43370	0.98443	1,022.274	17.33	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Call	131.33070	0.13133	142.17960	0.14218	131.331	17.86	0.00	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,153.13070		1.15313		1,114.27960	1.11428	1,153.131	17.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	120.10850		0.12011		130.43340	0.13043	120.109	18.19	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,241.90850		1.24191		1,202.53340	1.20253	1,241.909	18.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	114.96690		0.11497		124.97990	0.12498	114.967	18.36	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,286.76690		1.28677		1,247.07990	1.24708	1,286.767	18.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	105.52850		0.10553		114.96180	0.11496	105.529	18.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,377.32850		1.37733		1,337.06180	1.33706	1,377.329	18.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	86.11360		0.08611		94.32080	0.09432	86.114	19.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,607.91360		1.60791		1,566.42080	1.56642	1,607.914	19.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	71.36770		0.07137		78.60270	0.07860	71.368	20.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,843.16770		1.84317		1,800.70270	1.80070	1,843.168	20.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	60.05330		0.06005		66.51340	0.06651	60.053	21.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	2,081.85330		2.08185		2,038.61340	2.03861	2,081.853	21.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	57.62090		0.05762		62.91590	0.06292	57.621	22.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,329.42090		2.32942		2,285.01590	2.28502	2,329.421	22.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	56.07440		0.05607		61.79960	0.06180	56.074	24.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,577.87440		2.57787		2,533.89960	2.53390	2,577.874	24.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	55.48590		0.05549		61.47550	0.06148	55.486	25.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,727.28590		2.72729		2,683.57550	2.68358	2,727.286	25.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	55.33880		0.05534		61.41770	0.06142	55.339	25.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,777.13880		2.77714		2,733.51770	2.73352	2,777.139	25.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	55.03010		0.05503		61.38090	0.06138	55.030	26.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,926.83010		2.92683		2,883.48090	2.88348	2,926.830	26.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	54.90250		0.05490		61.53240	0.06153	54.903	27.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	3,076.70250		3.07670		3,033.63240	3.03363	3,076.703	27.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	15.27500		0.01528		19.00130	0.01900	15.275	27.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	4,287.07500		4.28707		4,241.10130	4.24110	4,287.075	27.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	11.68470		0.01168		14.70880	0.01471	11.685	27.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,533.48470		4.53348		4,486.80880	4.48681	4,533.485	27.10	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			9.98100		9.98100		10.03080	10.03080		14.41	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	946.28870		0.94629		995.62840	0.99563	946.289	13.16	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	55.28870		0.05529		54.82840	0.05483	55.289	13.16	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	937.72430		0.93772		986.65920	0.98666	937.724	13.15	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	56.72430		0.05672		55.85920	0.05586	56.724	13.15	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	929.18900		0.92919		978.03210	0.97803	929.189	13.15	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	58.18900		0.05819		57.23210	0.05723	58.189	13.15	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			9.99100		9.99100		10.04090	10.04090		14.44	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	1,701.88840		1.70189		1,753.92460	1.75392	1,701.888	15.05	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	10.88840		0.01089		13.02460	0.01302	10.888	15.05	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	338.67740		0.33868		360.04190	0.36004	338.677	14.78	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	447.67740		0.44768		419.14190	0.41914	447.677	14.78	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.07920		10.07920		10.12980	10.12980		14.97	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	523.28100		0.52328		547.98360	0.54798	523.281	14.53	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	384.08100		0.38408		358.18360	0.35818	384.081	14.53	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	518.88450		0.51888		543.41240	0.54341	518.884	14.56	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	389.68450		0.38968		363.61240	0.36361	389.684	14.56	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	514.52300		0.51452		538.87720	0.53888	514.523	14.59	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	395.32300		0.39532		369.07720	0.36908	395.323	14.59	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.10540		10.10540		10.15630	10.15630		15.07	0.00	0	18,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,119.38260		2.11938		2,171.04700	2.17105	2,119.383	15.59	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	13.98260		0.01398		14.74700	0.01475	13.983	15.59	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,686.76430		1.68676		1,738.16340	1.73816	1,686.764	14.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	31.36430		0.03136		31.86340	0.03186	31.364	14.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,508.99650		1.50900		1,560.12060	1.56012	1,508.996	14.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	43.59650		0.04360		43.82060	0.04382	43.596	14.31	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,407.88060		1.40788		1,458.74950	1.45875	1,407.881	14.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	52.48060		0.05248		52.44950	0.05245	52.481	14.10	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,380.56840	1.38057	1,431.35150	1.43135	1,380.568	14.05	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	55.16840	0.05517	55.05150	0.05505	55.168	14.05	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,184.27700	1.18428	1,234.20910	1.23421	1,184.277	13.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	78.87700	0.07888	77.90910	0.07791	78.877	13.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,018.38040	1.01838	1,061.85080	1.06185	1,018.380	13.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	112.98040	0.11298	105.55080	0.10555	112.980	13.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	740.00270	0.74000	777.13720	0.77714	740.003	13.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	224.60270	0.22460	210.83720	0.21084	224.603	13.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	733.56060	0.73356	770.51090	0.77051	733.561	13.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	228.16060	0.22816	214.21090	0.21421	228.161	13.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	727.76370	0.72776	763.91980	0.76392	727.764	13.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	232.36370	0.23236	217.61980	0.21762	232.364	13.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	651.04580	0.65105	678.78170	0.67878	651.046	14.12	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	295.64580	0.29565	272.48170	0.27248	295.646	14.12	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	625.58710	0.62559	652.40840	0.65241	625.587	14.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	320.18710	0.32019	296.10840	0.29611	320.187	14.25	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	546.26590	0.54627	570.15840	0.57016	546.266	14.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	410.86590	0.41087	383.85840	0.38386	410.866	14.71	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	529.16040	0.52916	552.40720	0.55241	529.160	14.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	433.76040	0.43376	406.10720	0.40611	433.760	14.82	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	481.30200	0.48130	502.58370	0.50258	481.302	15.15	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	505.90200	0.50590	476.28370	0.47628	505.902	15.15	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	292.12150	0.29212	304.99120	0.30499	292.122	17.06	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	986.72150	0.98672	948.69120	0.94869	986.721	17.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	173.48290	0.17348	181.72230	0.18172	173.483	19.29	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,668.08290	1.66808	1,625.42230	1.62542	1,668.083	19.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	145.99170	0.14599	152.98890	0.15299	145.992	20.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,940.59170	1.94059	1,896.68890	1.89669	1,940.592	20.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	138.25730	0.13826	144.90290	0.14490	138.257	20.37	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	2,032.85730	2.03286	1,988.60290	1.98860	2,032.857	20.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	129.02220	0.12902	130.58500	0.13059	129.022	21.15	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,223.62220	2.22362	2,174.28500	2.17429	2,223.622	21.15	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	128.25100	0.12825	127.98840	0.12799	128.251	21.35	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	2,262.85100	2.26285	2,211.68840	2.21169	2,262.851	21.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	124.20410	0.12420	123.56060	0.12356	124.204	22.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,518.80410	2.51880	2,467.26060	2.46726	2,518.804	22.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	120.60910	0.12061	120.13620	0.12014	120.609	24.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,915.20910	2.91521	2,863.83620	2.86384	2,915.209	24.67	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.11270	10.11270	10.16360	10.16360		15.07	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,388.96120	1.38896	1,439.51800	1.43952	1,388.961	14.03	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	56.26120	0.05626	55.91800	0.05592	56.261	14.03	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	490.45620	0.49046	511.64870	0.51165	490.456	15.16	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	507.75620	0.50776	478.04870	0.47805	507.756	15.16	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	132.91360	0.13291	132.45730	0.13246	132.914	21.31	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	2,260.21360	2.26021	2,208.85730	2.20886	2,260.214	21.31	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.20950	10.20950	10.26160	10.26160		15.49	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	668.83660	0.66884	692.89920	0.69290	668.837	14.93	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	449.33660	0.44934	421.29920	0.42130	449.337	14.93	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	664.47180	0.66447	688.38930	0.68839	664.472	14.96	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	454.97180	0.45497	426.78930	0.42679	454.972	14.96	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	660.13910	0.66014	683.91610	0.68392	660.139	14.98	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	460.63910	0.46064	432.31610	0.43232	460.639	14.98	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	536.67220	0.53667	556.82490	0.55682	536.672	15.82	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	657.17220	0.65717	625.22490	0.62522	657.172	15.82	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	204.64700	0.20465	212.01940	0.21202	204.647	20.17	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	2,065.14700	2.06515	2,020.41940	2.02042	2,065.147	20.17	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.24610	10.24610	10.29860	10.29860		15.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Future	7.90	Call	2,368.05650	2.36806		2,421.29230	2.42129	2,368.056	15.63	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	7.90	Put	21.95650	0.02196		22.69230	0.02269	21.957	15.63	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.40	Call	1,891.75460	1.89175		1,943.58540	1.94359	1,891.755	14.68	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.40	Put	45.65460	0.04565		44.98540	0.04499	45.655	14.68	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.90	Call	1,443.64850	1.44365		1,493.17760	1.49318	1,443.649	14.10	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.90	Put	97.54850	0.09755		94.57760	0.09458	97.549	14.10	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.00	Call	1,358.39080	1.35839		1,407.20450	1.40720	1,358.391	13.98	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.00	Put	112.29080	0.11229		108.60450	0.10860	112.291	13.98	0.00	0	20,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.30	Call	1,117.17120	1.11717		1,159.84790	1.15985	1,117.171	13.75	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.30	Put	171.07120	0.17107		161.24790	0.16125	171.071	13.75	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.60	Call	916.73310	0.91673		953.85030	0.95385	916.733	14.12	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.60	Put	270.63310	0.27063		255.25030	0.25525	270.633	14.12	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Call	752.86110	0.75286		778.77660	0.77878	752.861	14.70	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Put	406.76110	0.40676		380.17660	0.38018	406.761	14.70	0.00	0	6.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.00	Call	707.42030	0.70742		731.89630	0.73190	707.420	14.97	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.00	Put	461.32030	0.46132		433.29630	0.43330	461.320	14.97	0.00	0	20,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Call	592.40340	0.59240		613.51200	0.61351	592.403	15.73	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Put	636.30340	0.63630		604.91200	0.60491	636.303	15.73	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Call	588.78660	0.58879		609.86310	0.60986	588.787	15.76	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Put	642.68660	0.64269		611.26310	0.61126	642.687	15.76	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Call	585.19600	0.58520		606.24110	0.60624	585.196	15.78	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Put	649.09600	0.64910		617.64110	0.61764	649.096	15.78	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Call	402.91230	0.40291		417.18610	0.41719	402.912	17.37	0.00	0	6.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Put	1,106.81230	1.10681		1,068.58610	1.06859	1,106.812	17.37	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Call	237.82450	0.23782		246.17360	0.24617	237.825	19.89	0.00	0	20,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Put	1,991.72450	1.99172		1,947.57360	1.94757	1,991.725	19.89	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Call	227.50610	0.22751		235.45040	0.23545	227.506	20.12	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Put	2,081.40610	2.08141		2,036.85040	2.03685	2,081.406	20.12	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Call	201.17040	0.20117		202.36420	0.20236	201.170	21.91	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Put	2,555.07040	2.55507		2,503.76420	2.50376	2,555.070	21.91	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Call	193.22450	0.19322		194.14550	0.19415	193.225	24.33	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Put	3,097.12450	3.09712		3,045.54550	3.04555	3,097.125	24.33	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			10.38950	10.38950		10.44230	10.44230		16.11	0.00	0	6,400.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call	2,425.26610	2.42527		2,479.26060	2.47926	2,425.266	15.34	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put	35.76610	0.03577		36.96060	0.03696	35.766	15.34	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call	2,004.12990	2.00413		2,056.18440	2.05618	2,004.130	14.64	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put	64.62990	0.06463		63.88440	0.06388	64.630	14.64	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call	1,959.11600	1.95912		2,011.04660	2.01105	1,959.116	14.61	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put	69.61600	0.06962		68.74660	0.06875	69.616	14.61	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call	1,914.40920	1.91441		1,966.20320	1.96620	1,914.409	14.57	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put	74.90920	0.07491		73.90320	0.07390	74.909	14.57	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.00	Call	1,527.91610	1.52792		1,577.90360	1.57790	1,527.916	14.27	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.00	Put	138.41610	0.13842		135.60360	0.13560	138.416	14.27	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.50	Call	1,151.77680	1.15178		1,190.38410	1.19038	1,151.777	14.26	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.50	Put	262.27680	0.26228		248.08410	0.24808	262.277	14.26	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Call	1,089.09970	1.08910		1,126.10890	1.12611	1,089.100	14.41	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Put	299.59970	0.29960		283.80890	0.28381	299.600	14.41	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Call	871.32060	0.87132		897.39670	0.89740	871.321	15.11	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Put	481.82060	0.48182		455.09670	0.45510	481.821	15.11	0.00	0	6.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Call	674.79300	0.67479		697.37490	0.69737	674.793	16.32	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Put	785.29300	0.78529		755.07490	0.75507	785.293	16.32	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	527.12110	0.52712		544.39130	0.54439	527.121	17.41	0.00	0	6.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	1,137.62110	1.13762		1,102.09130	1.10209	1,137.621	17.41	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Call	420.00880	0.42001		433.64970	0.43365	420.009	18.50	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Put	1,530.50880	1.53051		1,491.34970	1.49135	1,530.509	18.50	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	12.00	Call	340.23870	0.34024		351.24980	0.35125	340.239	19.53	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	12.00	Put	1,950.73870	1.95074		1,908.94980	1.90895	1,950.739	19.53	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future		9.84010	9.84010		9.88910	9.88910		13.26	1,279,213.00	130	949.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	41,260.01950	0.41260	45,440.37220	0.45440	41,260.020	12.44	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	6,250.01950	0.06250	5,530.37220	0.05530	6,250.019	12.44	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	40,525.92530	0.40526	44,676.27170	0.44676	40,525.925	12.47	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	6,515.92530	0.06516	5,766.27170	0.05766	6,515.925	12.47	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	39,799.45540	0.39799	43,919.27050	0.43919	39,799.455	12.49	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	6,789.45540	0.06789	6,009.27050	0.06009	6,789.455	12.49	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	8,786.98380	0.08787	10,006.86030	0.10007	8,786.984	15.23	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	49,776.98380	0.49777	46,096.86030	0.46097	49,776.984	15.23	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	7,200.16070	0.07200	8,236.49330	0.08236	7,200.161	15.72	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	58,190.16070	0.58190	54,326.49330	0.54326	58,190.161	15.72	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	104,008.61730	1.04009	99,596.29780	0.99596	104,008.617	18.42	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	3,018.61730	0.03019	3,506.29780	0.03506	3,018.617	18.42	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future		9.97820	9.97820		10.02790	10.02790		14.72	0.00	0	25.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	21,326.07370	0.21326	22,858.78420	0.22859	21,326.074	16.08	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	72,506.07370	0.72506	69,068.78420	0.69069	72,506.074	16.08	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	21,112.50170	0.21113	22,634.08850	0.22634	21,112.502	16.11	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	73,292.50170	0.73293	69,844.08850	0.69844	73,292.502	16.11	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	20,901.48560	0.20901	22,411.82740	0.22412	20,901.486	16.15	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	74,081.48560	0.74081	70,621.82740	0.70622	74,081.486	16.15	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future		10.10540	10.10540		10.15630	10.15630		0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	58,460.00000	0.58460	53,370.00000	0.53370	58,460.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	59,460.00000	0.59460	54,370.00000	0.54370	59,460.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	60,460.00000	0.60460	55,370.00000	0.55370	60,460.000	0.00	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future		15.92380	15.92380		15.96540	15.96540		12.71	21,067,187.40	1,323	30,225.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,066.08240	1.06608	1,107.21600	1.10722	1,066.082	12.79	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	32.28240	0.03228	31.81600	0.03182	32.282	12.79	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,056.67570	1.05668	1,097.80090	1.09780	1,056.676	12.76	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	32.87570	0.03288	32.40090	0.03240	32.876	12.76	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,047.28150	1.04728	1,088.39810	1.08840	1,047.281	12.72	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	33.48150	0.03348	32.99810	0.03300	33.482	12.72	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future		16.13510	16.13510		16.17740	16.17740		13.64	806,755.00	50	6,302.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	3,300.62380	3.30062	3,342.17660	3.34218	3,300.624	18.07	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	15.52380	0.01552	14.77660	0.01478	15.524	18.07	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	3,152.45840	3.15246	3,193.40000	3.19340	3,152.458	17.60	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	17.35840	0.01736	16.00000	0.01600	17.358	17.60	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	1,927.51490	1.92751	1,960.91470	1.96091	1,927.515	13.35	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	42.41490	0.04241	33.51470	0.03351	42.415	13.35	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,888.88280	1.88888	1,921.83900	1.92184	1,888.883	13.22	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	43.78280	0.04378	34.43900	0.03444	43.783	13.22	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,879.23350	1.87923	1,912.07570	1.91208	1,879.234	13.18	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	44.13350	0.04413	34.67570	0.03468	44.134	13.18	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,869.58760	1.86959	1,902.31480	1.90231	1,869.588	13.15	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	44.48760	0.04449	34.91480	0.03491	44.488	13.15	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	1,687.06090	1.68706	1,724.12830	1.72413	1,687.061	12.50	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	51.96090	0.05196	46.72830	0.04673	51.961	12.50	0.00	0	327.00
£ / R	On 13/06/2014	Foreign Exchange Future		16.32950	16.32950		16.37300	16.37300		14.19	0.00	0	200.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	874.92620	0.87493	912.00490	0.91200	874.926	13.84	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	585.42620	0.58543	579.00490	0.57900	585.426	13.84	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	870.11900	0.87012	907.11290	0.90711	870.119	13.85	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	590.61900	0.59062	584.11290	0.58411	590.619	13.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest		
£ / R	On	13/06/2014			Foreign Exchange Future		16.06	Put	595.83530	0.59584	589.24430	0.58924	595.835	13.86	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.06	Call	865.33530	0.86534	902.24430	0.90224	865.335	13.86	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future				16.54380	16.54380	16.58960	16.58960		14.53	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.84	Call	805.17130	0.80517	839.29120	0.83929	805.171	14.91	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.84	Put	1,101.37130	1.10137	1,089.69120	1.08969	1,101.371	14.91	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.85	Call	801.76660	0.80177	835.81910	0.83582	801.767	14.92	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.85	Put	1,107.96660	1.10797	1,096.21910	1.09622	1,107.967	14.92	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.86	Call	798.37790	0.79838	832.36290	0.83236	798.378	14.93	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.86	Put	1,114.57790	1.11458	1,102.76290	1.10276	1,114.578	14.93	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future				0.10072	0.10072	0.10117	0.10117		17.10	0.00	0	14,300.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09	Call	1,081.61860	0.01082	1,126.57570	0.01127	1,081.619	16.39	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09	Put	9.81860	0.00010	9.17570	0.00009	9.819	16.39	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10	Call	305.59360	0.00306	333.53640	0.00334	305.594	17.10	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10	Put	233.79360	0.00234	216.13640	0.00216	233.794	17.10	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.11	Call	55.14290	0.00055	65.92470	0.00066	55.143	20.16	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.11	Put	983.34290	0.00983	948.52470	0.00949	983.343	20.16	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future				0.10221	0.10221	0.10268	0.10268		17.76	0.00	0	50.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.09	Call	1,279.28410	0.01279	1,319.79590	0.01320	1,279.284	16.65	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.09	Put	58.38410	0.00058	52.29590	0.00052	58.384	16.65	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.10	Call	577.75120	0.00578	603.97840	0.00604	577.751	17.76	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.10	Put	356.85120	0.00357	336.47840	0.00336	356.851	17.76	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.11	Call	243.62820	0.00244	261.03640	0.00261	243.628	20.19	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.11	Put	1,022.72820	0.01023	993.53640	0.00994	1,022.728	20.19	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future				13.47730	13.47730	13.52020	13.52020		12.46	11,132,249.80	826	79,469.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.20	Call	2,278.54700	2.27855	2,320.54290	2.32054	2,278.547	18.12	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.20	Put	1.24700	0.00125	0.34290	0.00034	1.247	18.12	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.44	Call	2,036.18200	2.03618	2,077.94010	2.07794	2,036.182	16.99	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.44	Put	1.88200	0.00188	0.74010	0.00074	1.882	16.99	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.49	Call	1,986.35250	1.98635	2,028.06560	2.02807	1,986.353	16.76	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.49	Put	2.05250	0.00205	0.86560	0.00087	2.053	16.76	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.54	Call	1,936.54020	1.93654	1,978.21180	1.97821	1,936.540	16.53	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.54	Put	2.24020	0.00224	1.01180	0.00101	2.240	16.53	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.25	Call	1,236.58000	1.23658	1,278.03650	1.27804	1,236.580	13.43	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.25	Put	9.28000	0.00928	7.83650	0.00784	9.280	13.43	0.00	0	22,875.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.30	Put	10.69090	0.01069	8.89240	0.00889	10.691	13.29	0.00	0	10,800.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.30	Call	1,187.99090	1.18799	1,229.09240	1.22909	1,187.991	13.29	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.50	Call	995.98380	0.99598	1,034.98310	1.03498	995.984	12.75	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.50	Put	18.68380	0.01868	14.78310	0.01478	18.684	12.75	0.00	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.60	Call	901.86610	0.90187	939.28370	0.93928	901.866	12.48	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.60	Put	24.56610	0.02457	19.08370	0.01908	24.566	12.48	0.00	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.70	Put	32.16480	0.03216	24.64590	0.02465	32.165	12.21	0.00	0	25,925.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.70	Call	809.46480	0.80946	844.84590	0.84485	809.465	12.21	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.75	Call	764.04210	0.76404	798.20830	0.79821	764.042	12.07	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.75	Put	36.74210	0.03674	28.00830	0.02801	36.742	12.07	0.00	0	800.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.85	Call	675.06390	0.67506	712.39570	0.71240	675.064	11.80	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.85	Put	47.76390	0.04776	42.19570	0.04220	47.764	11.80	0.00	0	15,000.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.95	Put	66.98270	0.06698	61.03620	0.06104	66.983	11.90	0.00	0	12,600.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.95	Call	594.28270	0.59428	631.23620	0.63124	594.283	11.90	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.10	Call	482.87060	0.48287	519.50680	0.51951	482.871	12.05	0.00	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.10	Put	105.57060	0.10557	99.30680	0.09931	105.571	12.05	0.00	0	6,100.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.20	Call	415.76550	0.41577	452.31550	0.45232	415.766	12.16	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.20	Put	138.46550	0.13847	132.11550	0.13212	138.465	12.16	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.40	Put	222.68900	0.22269	216.11690	0.21612	222.689	12.36	0.00	0	3,600.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.40	Call	299.98900	0.29999	336.31690	0.33632	299.989	12.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	108.40240		0.10840		128.18330	0.12818	108.402	13.98	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	631.10240		0.63110		607.98330	0.60798	631.102	13.98	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Call	84.12620		0.08413		99.80490	0.09980	84.126	14.44	0.00	0	15,250.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Put	756.82620		0.75683		729.60490	0.72960	756.826	14.44	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Put	978.91890		0.97892		945.64910	0.94565	978.919	15.26	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Call	56.21890		0.05622		65.84910	0.06585	56.219	15.26	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	38.35120		0.03835		43.66890	0.04367	38.351	16.10	0.00	0	12,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	1,211.05120		1.21105		1,173.46890	1.17347	1,211.051	16.10	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Call	19.68490		0.01968		21.21760	0.02122	19.685	17.08	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Put	1,592.38490		1.59238		1,551.01760	1.55102	1,592.385	17.08	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,883.87600		1.88388		1,841.88560	1.84189	1,883.876	17.56	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	11.17600		0.01118		12.08560	0.01209	11.176	17.56	0.00	0	7,500.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.66880		13.66880		13.71220	13.71220		13.48	820,128.00	60	25,476.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,255.28010		1.25528		1,290.83140	1.29083	1,255.280	12.95	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	76.48010		0.07648		68.63140	0.06863	76.480	12.95	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,246.64330		1.24664		1,282.22380	1.28222	1,246.643	12.95	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	77.84330		0.07784		70.02380	0.07002	77.843	12.95	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,238.02630		1.23803		1,273.63810	1.27364	1,238.026	12.94	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	79.22630		0.07923		71.43810	0.07144	79.226	12.94	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,119.58130		1.11958		1,155.84460	1.15584	1,119.581	12.84	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	100.78130		0.10078		93.64460	0.09364	100.781	12.84	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.84530		13.84530		13.89020	13.89020		14.10	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	651.39710		0.65140		693.26940	0.69327	651.397	14.01	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	596.09710		0.59610		593.06940	0.59307	596.097	14.01	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	647.13450		0.64713		688.96980	0.68897	647.134	14.03	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	601.83450		0.60183		598.76980	0.59877	601.834	14.03	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	607.59810		0.60760		604.57620	0.60458	607.598	14.04	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	642.89810		0.64290		684.77620	0.68478	642.898	14.04	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.04120		14.04120		14.08800	14.08800		14.57	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	670.18730		0.67019		711.49310	0.71149	670.187	15.03	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	968.98730		0.96899		963.49310	0.96349	968.987	15.03	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	666.90320		0.66690		708.09780	0.70810	666.903	15.05	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	975.70320		0.97570		970.09780	0.97010	975.703	15.05	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	663.64270		0.66364		704.72060	0.70472	663.643	15.06	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	982.44270		0.98244		976.72060	0.97672	982.443	15.06	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.24100		14.24100		14.28790	14.28790		15.02	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,150.76250		1.15076		1,199.15690	1.19916	1,150.763	14.19	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	599.76250		0.59976		601.25690	0.60126	599.763	14.19	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	604.91060		0.60491		606.40220	0.60640	604.911	14.20	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,145.91060		1.14591		1,194.30220	1.19430	1,145.911	14.20	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,141.07440		1.14107		1,189.46880	1.18947	1,141.074	14.22	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	610.07440		0.61007		611.56880	0.61157	610.074	14.22	0.00	0	0.00
2025	On 07/11/2013	Bond Future			109.86520		109.86520		109.50809	109.50809			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	1,124.80000		1.12480		1,481.91000	1.48191	1,124.800		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	1,134.80000		1.13480		1,491.91000	1.49191	1,134.800		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	1,144.80000		1.14480		1,501.91000	1.50191	1,144.800		0.00	0	0.00
2038	On 07/11/2013	Bond Future			105.98537		105.98537		105.95749	105.95749			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	4,004.63000		4.00463		4,032.51000	4.03251	4,004.630		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	4,014.63000		4.01463		4,042.51000	4.04251	4,014.630		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
2038	On 07/11/2013	Bond Future	110.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	4,024.63000		4.02463	4,052.51000	4.05251		4,024.630		0.00	0	0.00
2050	On 07/11/2013	Bond Future			110.24881		110.24881	109.69057	109.69057				0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	258.81000		0.25881	0.00000	0.00000		258.810		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000	299.43000	0.29943		0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	248.81000		0.24881	0.00000	0.00000		248.810		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000	309.43000	0.30943		0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	238.81000		0.23881	0.00000	0.00000		238.810		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000	319.43000	0.31943		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			416.90100		416.90100	415.97900	415.97900				0.00	0	0.00
AL37	On 06/02/2014	Index Future			422.38500		422.38500	421.45100	421.45100				0.00	0	0.00
AL7T	On 07/11/2013	Index Future			495.82500		495.82500	494.24600	494.24600				0.00	0	1.00
AL7T	On 06/02/2014	Index Future			502.34700		502.34700	500.74800	500.74800				0.00	0	0.00
ALBI	On 07/11/2013	Index Future			444.02200		444.02200	443.06500	443.06500				0.00	0	759.00
ALBI	On 06/02/2014	Index Future			449.86300		449.86300	448.89300	448.89300				0.00	0	112.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.48150		9.48150	9.49900	9.49900			11.95	0.00	0	7,087.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,183.87790		1.18388	1,201.48800	1.20149		1,183.878	15.24	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	2.37790		0.00238	2.48800	0.00249		2.378	15.24	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	889.35220		0.88935	906.48510	0.90649		889.352	14.14	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	7.85220		0.00785	7.48510	0.00749		7.852	14.14	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	96.05590		0.09606	92.22720	0.09223		96.056	11.71	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	277.55590		0.27756	291.22720	0.29123		277.556	11.71	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	187.09790		0.18710	198.63760	0.19864		187.098	11.90	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	165.59790		0.16560	159.63760	0.15964		165.598	11.90	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	182.22430		0.18222	193.72880	0.19373		182.224	11.92	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	170.72430		0.17072	164.72880	0.16473		170.724	11.92	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	175.94120		0.17594	169.90870	0.16991		175.941	11.93	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	177.44120		0.17744	188.90870	0.18891		177.441	11.93	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	127.83900		0.12784	137.89350	0.13789		127.839	12.14	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	246.33900		0.24634	238.89350	0.23889		246.339	12.14	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	15.86760		0.01587	16.72530	0.01673		15.868	14.07	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	834.36760		0.83437	817.72530	0.81773		834.368	14.07	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	7.50650		0.00751	7.78400	0.00778		7.506	15.36	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,126.00650		1.12601	1,108.78400	1.10878		1,126.006	15.36	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.55590		9.55590	9.57380	9.57380			11.98	0.00	0	3,814.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	325.47250		0.32547	335.25630	0.33526		325.473	11.97	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	259.57250		0.25957	251.45630	0.25146		259.573	11.97	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	320.35630		0.32036	330.02330	0.33002		320.356	11.97	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	264.45630		0.26446	256.22330	0.25622		264.456	11.97	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	315.29510		0.31530	325.16430	0.32516		315.295	11.97	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	269.39510		0.26940	261.36430	0.26136		269.395	11.97	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.62260		9.62260	9.64070	9.64070			12.12	0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	273.01280		0.27301	281.66030	0.28166		273.013	12.49	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	540.41280		0.54041	530.96030	0.53096		540.413	12.49	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	547.08170		0.54708	537.55650	0.53756		547.082	12.50	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	269.68170		0.26968	278.25650	0.27826		269.682	12.50	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	266.38370		0.26638	274.88890	0.27489		266.384	12.51	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	553.78370		0.55378	544.18890	0.54419		553.784	12.51	0.00	0	0.00

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			9.69580		9.69580		9.71470	9.71470		12.31	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	530.25140		0.53025	541.68100	0.54168	530.251		12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	374.45140		0.37445	366.98100	0.36698	374.451		12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	525.08370		0.52508	536.40790	0.53641	525.084		12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	379.28370		0.37928	371.70790	0.37171	379.284		12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	519.95570		0.51996	531.17080	0.53117	519.956		12.26	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	384.15570		0.38416	376.47080	0.37647	384.156		12.26	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.55660		9.55660	9.59980	9.59980			10.96	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	55.76970		0.05577	70.81470	0.07081	55.770		12.39	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	439.16970		0.43917	411.01470	0.41101	439.170		12.39	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	54.17390		0.05417	68.92850	0.06893	54.174		12.42	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	447.57390		0.44757	419.12850	0.41913	447.574		12.42	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	52.62310		0.05262	67.09250	0.06709	52.623		12.46	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	456.02310		0.45602	427.29250	0.42729	456.023		12.46	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.66830		9.66830	9.71120	9.71120			12.61	0.00	0	179.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	215.97980		0.21598	239.13350	0.23913	215.980		13.34	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	487.67980		0.48768	467.93350	0.46793	487.680		13.34	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	213.02990		0.21303	235.99650	0.23600	213.030		13.37	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	494.72990		0.49473	474.79650	0.47480	494.730		13.37	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	210.11950		0.21012	232.89970	0.23290	210.120		13.39	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	501.81950		0.50182	481.69970	0.48170	501.819		13.39	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			44.36540		44.36540	23.54150	23.54150				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			284.92550		284.92550	313.11190	313.11190				0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			200.14070		200.14070	228.45220	228.45220				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			153.79730		153.79730	175.41460	175.41460				0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			16.90900		16.90900	20.77540	20.77540				0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.91980		10.91980	10.95900	10.95900			12.96	0.00	0	562.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	287.67320		0.28767	325.40230	0.32540	287.673		12.77	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	157.87320		0.15787	156.40230	0.15640	157.873		12.77	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	282.14840		0.28215	319.67320	0.31967	282.148		12.79	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	162.34840		0.16235	160.67320	0.16067	162.348		12.79	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	276.69860		0.27670	314.01410	0.31401	276.699		12.81	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	166.89860		0.16690	165.01410	0.16501	166.899		12.81	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.08320		11.08320	11.12290	11.12290			14.18	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	323.39590		0.32340	350.90440	0.35090	323.396		14.64	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	530.19590		0.53020	518.00440	0.51800	530.196		14.64	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	320.05220		0.32005	347.40810	0.34741	320.052		14.66	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	536.85220		0.53685	524.50810	0.52451	536.852		14.66	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	316.74000		0.31674	343.94620	0.34395	316.740		14.69	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	543.54000		0.54354	531.04620	0.53105	543.540		14.69	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.61350		1.61350	1.62160	1.62160			12.64	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	197.15510		0.01972	231.69000	0.02317	197.155		13.72	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	562.15510		0.05622	515.69000	0.05157	562.155		13.72	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	171.09890		0.01711	201.96730	0.02020	171.099		13.94	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	636.09890		0.06361	585.96730	0.05860	636.099		13.94	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	148.32850		0.01483	175.77820	0.01758	148.329		14.15	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	713.32850		0.07133	659.77820	0.06598	713.329		14.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 17/03/2014	Foreign Exchange Future			1.63090		1.63090		1.63900	1.63900		14.00	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	372.48510		0.03725		402.56820	0.04026	372.485	14.70	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	963.48510		0.09635		912.56820	0.09126	963.485	14.70	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	346.79480		0.03468		374.99440	0.03750	346.795	14.87	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	1,037.79480		0.10378		984.99440	0.09850	1,037.795	14.87	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	322.98780		0.03230		349.39360	0.03494	322.988	15.05	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	1,113.98780		0.11140		1,059.39360	0.10594	1,113.988	15.05	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			110.87291		110.87291		110.57158	110.57158			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	882.91000		0.88291		581.58000	0.58158	882.910		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	872.91000		0.87291		571.58000	0.57158	872.910		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	862.91000		0.86291		561.58000	0.56158	862.910		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			9.29339		85.06842		9.30463	84.98018			0.00	0	6,292.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	6,695.82000		6.69582		6,784.06000	6.78406	6,695.820		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	6,607.54000		6.60754		6,695.78000	6.69578	6,607.540		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	6,519.39000		6.51939		6,607.63000	6.60763	6,519.390		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.40226		86.18755		9.41387	86.09813			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	1,051.38000		1.05138		961.96000	0.96196	1,051.380		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	1,126.91000		1.12691		1,037.49000	1.03749	1,126.910		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	1,202.33000		1.20233		1,112.91000	1.11291	1,202.330		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI			443.42500		443.42500		442.45000	442.45000			0.00	0	135.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	25,650.00000		2.56500		35,400.00000	3.54000	25,650.000		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	25,750.00000		2.57500		35,500.00000	3.55000	25,750.000		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	25,850.00000		2.58500		35,600.00000	3.56000	25,850.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			449.25800		449.25800		448.27000	448.27000			0.00	0	269.00
GOVI	On 06/02/2014	GOVI	439.99	Call	92,680.00000		9.26800		82,800.00000	8.28000	92,680.000		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	92,580.00000		9.25800		82,700.00000	8.27000	92,580.000		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	92,480.00000		9.24800		82,600.00000	8.26000	92,480.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 31/01/2038		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/11/2013		Index Future	197.10600	197.10600		196.83900	196.83900			0.00	0	1,166.00
IGOV	On 06/02/2014		Index Future	199.72300	199.72300		199.45300	199.45300			0.00	0	190.00
ILBI	On 07/11/2013		Index Future	533.76700	533.76700		533.35700	533.35700			0.00	0	0.00
ILBI	On 06/02/2014		Index Future	540.96200	540.96200		540.54600	540.54600			0.00	0	186.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 20/11/2013		Jibar Tradeable Future	5.15000	94.85000		5.15000	94.85000			0.00	0	100.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.17000	94.83000		5.18000	94.82000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.19000	94.81000		5.20000	94.80000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.27000	94.73000		5.28000	94.72000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.29000	94.71000		5.32000	94.68000			0.00	0	400.00
JIBAR FUTURE	On 16/04/2014		Jibar Tradeable Future	5.38000	94.62000		5.43000	94.57000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.59000	94.41000		5.61000	94.39000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	5.76000	94.24000		5.81000	94.19000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	5.99000	94.01000		6.05000	93.95000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.23000	93.77000		6.30000	93.70000			2,342,750.00	100	250.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.47000	93.53000		6.55000	93.45000			0.00	0	2,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.70000	93.30000		6.81000	93.19000			0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.34700	8.34700		8.39680	8.39680		9.11	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	247.36970	0.24737	290.31470	0.29031	247.370	8.97	0.00	0	0.00	
NZ\$ / R	On 13/12/2013	8.14	Put	40.36970	0.04037	33.51470	0.03351	40.370	8.97	0.00	0	0.00	
NZ\$ / R	On 13/12/2013	8.15	Call	239.92330	0.23992	282.46070	0.28246	239.923	8.98	0.00	0	0.00	
NZ\$ / R	On 13/12/2013	8.15	Put	42.92330	0.04292	35.66070	0.03566	42.923	8.98	0.00	0	0.00	
NZ\$ / R	On 13/12/2013	8.16	Call	232.59220	0.23259	274.70750	0.27471	232.592	8.99	0.00	0	0.00	
NZ\$ / R	On 13/12/2013	8.16	Put	45.59220	0.04559	37.90750	0.03791	45.592	8.99	0.00	0	0.00	
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.41130	8.41130		8.46050	8.46050		10.83	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Call	386.97320	0.38697	427.85180	0.42785	386.973	10.68	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	8.14	Put	115.67320	0.11567	107.35180	0.10735	115.673	10.68	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	8.15	Call	380.39620	0.38040	420.98910	0.42099	380.396	10.68	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	8.15	Put	119.09620	0.11910	110.48910	0.11049	119.096	10.68	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	8.16	Call	373.88840	0.37389	414.18900	0.41419	373.888	10.69	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	8.16	Put	122.58840	0.12259	113.68900	0.11369	122.588	10.69	0.00	0	0.00	
R / ¥EN	On 13/12/2013		Foreign Exchange Future	10.00440	10.00440	0.09993	9.96060	9.96060		17.00	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Call	4,635.88710	0.46359	0.09993	4,371.26960	0.43713	4,635.887	18.11	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Put	1,491.88710	0.14919	0.09993	1,665.26960	0.16653	1,491.887	18.11	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Call	4,565.06720	0.45651	0.09993	4,302.50460	0.43025	4,565.067	18.08	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Put	1,521.06720	0.15211	0.09993	1,696.50460	0.16965	1,521.067	18.08	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Call	4,494.71630	0.44947	0.09993	4,234.22040	0.42342	4,494.716	18.04	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Put	1,550.71630	0.15507	0.09993	1,728.22040	0.17282	1,550.716	18.04	0.00	0	0.00
R023	On 07/11/2013		Bond Future	7.36256	104.12172		7.41389	103.77552			0.00	0	12,954.00
R023	On 07/11/2013	6.49	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.49	Put	6,120.41000	6.12041	6,466.61000	6.46661	6,120.410			0.00	0	0.00
R023	On 07/11/2013	6.50	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.50	Put	6,047.68000	6.04768	6,393.88000	6.39388	6,047.680			0.00	0	0.00
R023	On 07/11/2013	6.51	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R023	On 07/11/2013	Bond Future	6.51	Put	5,975.00000		5.97500		6,321.20000	6.32120	5,975.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.44434		105.49143		7.49775	105.14068			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	2,562.22000		2.56222		2,211.47000	2.21147	2,562.220		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	2,625.90000		2.62590		2,275.15000	2.27515	2,625.900		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	2,689.54000		2.68954		2,338.79000	2.33879	2,689.540		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.76249		115.46772		5.77889	115.43697		2.61	0.00	0	27,649.00
R157	On 07/11/2013	Bond Future	5.59	Call	145.73000		0.14573		142.12000	0.14212	145.730	2.58	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	469.83000		0.46983		496.97000	0.49697	469.830	2.58	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	151.94000		0.15194		148.11000	0.14811	151.940	2.58	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	457.22000		0.45722		484.14000	0.48414	457.220	2.58	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	158.34000		0.15834		154.29000	0.15429	158.340	2.58	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	444.80000		0.44480		471.50000	0.47150	444.800	2.58	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.85034		116.98670		5.86965	116.95555		2.41	0.00	0	606.00
R157	On 06/02/2014	Bond Future	5.64	Call	458.60000		0.45860		448.47000	0.44847	458.600	2.38	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	798.65000		0.79865		819.67000	0.81967	798.650	2.38	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	465.52000		0.46552		455.27000	0.45527	465.520	2.38	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	789.37000		0.78937		810.27000	0.81027	789.370	2.38	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	472.51000		0.47251		462.14000	0.46214	472.510	2.38	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	780.17000		0.78017		800.95000	0.80095	780.170	2.38	0.00	0	0.00
R157	On 08/05/2014	Bond Future			5.93205		111.75288		5.95408	111.72296		2.22	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	320.39000		0.32039		313.34000	0.31334	320.390	2.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,335.07000		1.33507		1,357.94000	1.35794	1,335.070	2.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,325.23000		1.32523		1,348.02000	1.34802	1,325.230	2.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	324.31000		0.32431		317.18000	0.31718	324.310	2.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	328.26000		0.32826		321.06000	0.32106	328.260	2.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,315.42000		1.31542		1,338.14000	1.33814	1,315.420	2.15	0.00	0	0.00
R157	On 07/08/2014	Bond Future			5.98586		113.32058		6.01460	113.28883		2.00	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	1,306.43000		1.30643		1,286.91000	1.28691	1,306.430	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	477.79000		0.47779		490.02000	0.49002	477.790	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	1,313.93000		1.31393		1,294.35000	1.29435	1,313.930	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	474.37000		0.47437		486.54000	0.48654	474.370	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	1,321.45000		1.32145		1,301.81000	1.30181	1,321.450	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	470.97000		0.47097		483.08000	0.48308	470.970	2.05	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.74752		126.52287		7.78872	126.13725		13.62	1,265,228.70	10	57,222.00
R186	On 07/11/2013	Bond Future	6.50	Call	1.41000		0.00141		1.33000	0.00133	1.410	13.30	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	12,524.03000		12.52403		12,909.57000	12.90957	12,524.030	13.30	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	10.66000		0.01066		9.73000	0.00973	10.660	13.30	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	9,886.87000		9.88687		10,271.56000	10.27156	9,886.870	13.30	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	3,027.72000		3.02772		2,789.01000	2.78901	3,027.720	13.62	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	690.95000		0.69095		837.86000	0.83786	690.950	13.62	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	4,005.16000		4.00516		3,722.19000	3.72219	4,005.160	13.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	399.46000		0.39946		502.11000	0.50211	399.460	13.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	383.24000		0.38324		483.02000	0.48302	383.240	13.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	4,078.86000		4.07886		3,793.02000	3.79302	4,078.860	13.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	4,153.00000		4.15300		3,864.35000	3.86435	4,153.000	13.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	367.56000		0.36756		464.53000	0.46453	367.560	13.70	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.25	Call	4,838.25000		4.83825		4,526.38000	4.52638	4,838.250	13.74	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	248.67000		0.24867		322.42000	0.32242	248.670	13.74	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	73.56000		0.07356		103.24000	0.10324	73.560	13.87	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.50	Call	6,857.06000		6.85706		6,501.12000	6.50112	6,857.060	13.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	8,938.08000		8.93808		8,562.02000	8.56202	8,938.080	13.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	17.78000		0.01778		27.34000	0.02734	17.780	13.99	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	11,005.23000		11.00523		10,622.11000	10.62211	11,005.230	14.12	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	3.56000		0.00356		6.06000	0.00606	3.560	14.12	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			7.82771		122.89788		7.87037	122.50714		14.25	12,535,583.76	102	225.00
R186	On 06/02/2014	Bond Future	7.74	Call	3,453.84000		3.45384		3,285.73000	3.28573	3,453.840	14.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	4,262.73000		4.26273		4,485.36000	4.48536	4,262.730	14.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	3,496.60000		3.49660		3,327.01000	3.32701	3,496.600	14.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	4,212.89000		4.21289		4,434.04000	4.43404	4,212.890	14.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	3,539.66000		3.53966		3,368.59000	3.36859	3,539.660	14.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	4,163.44000		4.16344		4,383.11000	4.38311	4,163.440	14.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	9,139.74000		9.13974		8,837.33000	8.83733	9,139.740	14.63	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,068.79000		1.06879		1,157.12000	1.15712	1,068.790	14.63	0.00	0	250.00
R186	On 08/05/2014	Bond Future			7.90837		124.55237		7.95236	124.15818		14.13	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,313.01000		2.31301		2,208.02000	2.20802	2,313.010	13.89	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	9,984.15000		9.98415		10,273.35000	10.27335	9,984.150	13.89	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,339.92000		2.33992		2,233.99000	2.23399	2,339.920	13.89	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	9,913.32000		9.91332		10,201.58000	10.20158	9,913.320	13.89	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	9,842.81000		9.84281		10,130.12000	10.13012	9,842.810	13.89	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,367.04000		2.36704		2,260.16000	2.26016	2,367.040	13.89	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	3,588.32000		3.58832		3,442.10000	3.44210	3,588.320	14.00	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	7,334.64000		7.33464		7,582.61000	7.58261	7,334.640	14.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	8,184.25000		8.18425		7,933.06000	7.93306	8,184.250	14.39	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,029.56000		3.02956		3,172.56000	3.17256	3,029.560	14.39	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future			7.98404		121.00734		8.02978	120.60616		14.02	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	7,418.50000		7.41850		7,192.19000	7.19219	7,418.500	14.04	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	4,770.09000		4.77009		4,944.96000	4.94496	4,770.090	14.04	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	7,467.12000		7.46712		7,239.91000	7.23991	7,467.120	14.04	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	4,733.53000		4.73353		4,907.50000	4.90750	4,733.530	14.04	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	7,515.88000		7.51588		7,287.78000	7.28778	7,515.880	14.05	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	4,697.19000		4.69719		4,870.27000	4.87027	4,697.190	14.05	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	10,724.32000		10.72432		10,445.82000	10.44582	10,724.320	14.35	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	2,873.99000		2.87399		2,996.67000	2.99667	2,873.990	14.35	0.00	0	840.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/11/2013	Bond Future			279.35858		279.35858		279.29076	279.29076			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	631.42000		0.63142		699.24000	0.69924	631.420		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	641.42000		0.64142		709.24000	0.70924	641.420		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	651.42000		0.65142		719.24000	0.71924	651.420		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			4.90148		107.53024		4.90584	107.52546		1.49	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	95.59000		0.09559		97.29000	0.09729	95.590	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	218.13000		0.21813		224.61000	0.22461	218.130	1.48	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	99.73000		0.09973		101.41000	0.10141	99.730	1.48	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	211.27000		0.21127		217.73000	0.21773	211.270	1.48	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	103.99000		0.10399		105.65000	0.10565	103.990	1.48	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	204.53000		0.20453		210.97000	0.21097	204.530	1.48	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.77789		104.53694		4.78356	104.53210		1.27	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	537.33000		0.53733		535.13000	0.53513	537.330	1.31	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	143.83000		0.14383		146.47000	0.14647	143.830	1.31	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	543.47000		0.54347		541.25000	0.54125	543.470	1.31	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	141.48000		0.14148		144.10000	0.14410	141.480	1.31	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	549.65000		0.54965		547.39000	0.54739	549.650	1.31	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	139.17000		0.13917		141.75000	0.14175	139.170	1.31	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.50425		105.94429		4.50981	105.94092		1.04	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	406.40000		0.40640		405.28000	0.40528	406.400	1.05	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	263.30000		0.26330		265.55000	0.26555	263.300	1.05	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	260.68000		0.26068		262.93000	0.26293	260.680	1.05	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	409.84000		0.40984		408.72000	0.40872	409.840	1.05	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	413.62000		0.41362		412.48000	0.41248	413.620	1.05	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	258.40000		0.25840		260.63000	0.26063	258.400	1.05	0.00	0	0.00
R201	On 07/08/2014	Bond Future			3.66405		103.02024		3.67704	103.01550		0.68	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	657.72000		0.65772		654.17000	0.65417	657.720	0.72	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	67.74000		0.06774		68.93000	0.06893	67.740	0.72	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	660.66000		0.66066		657.10000	0.65710	660.660	0.72	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	67.07000		0.06707		68.25000	0.06825	67.070	0.72	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	663.59000		0.66359		660.02000	0.66002	663.590	0.72	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	66.40000		0.06640		67.57000	0.06757	66.400	0.72	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/11/2013	Bond Future			207.48844		207.48844		207.43433	207.43433			0.00	0	43,395.00
R202	On 07/11/2013	Bond Future	208.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	1,501.56000		1.50156		1,555.67000	1.55567	1,501.560		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	1,511.56000		1.51156		1,565.67000	1.56567	1,511.560		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	1,521.56000		1.52156		1,575.67000	1.57567	1,521.560		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			6.39926		107.52114		6.44602	107.35831		5.15	0.00	0	19,563.00
R203	On 07/11/2013	Bond Future	5.71	Call	14.30000		0.01430		11.88000	0.01188	14.300	5.05	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	2,450.36000		2.45036		2,610.77000	2.61077	2,450.360	5.05	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	85.26000		0.08526		71.65000	0.07165	85.260	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,523.55000		1.52355		1,672.77000	1.67277	1,523.550	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	90.04000		0.09004		75.73000	0.07573	90.040	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,492.90000		1.49290		1,641.42000	1.64142	1,492.900	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	95.10000		0.09510		80.04000	0.08004	95.100	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,462.55000		1.46255		1,610.32000	1.61032	1,462.550	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	105,291.62000		105.29162		105,128.79000	105.12879	105,291.620	5.35	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	5.35	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.49154		108.93555		6.54212	108.77063		4.94	0.00	0	6.00
R203	On 06/02/2014	Bond Future	5.95	Call	487.88000		0.48788		448.15000	0.44815	487.880	4.84	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	2,273.56000		2.27356		2,398.75000	2.39875	2,273.560	4.84	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	684.46000		0.68446		632.86000	0.63286	684.460	4.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 06/02/2014	Bond Future	6.14	Put	1,839.44000		1.83944		1,952.76000	1.95276	1,839.440	4.87	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	696.07000		0.69607		643.81000	0.64381	696.070	4.87	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	1,817.98000		1.81798		1,930.64000	1.93064	1,817.980	4.87	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	707.81000		0.70781		654.89000	0.65489	707.810	4.87	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	1,796.66000		1.79666		1,908.66000	1.90866	1,796.660	4.87	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	1,831.79000		1.83179		1,730.74000	1.73074	1,831.790	4.96	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	702.05000		0.70205		765.92000	0.76592	702.050	4.96	0.00	0	0.00
R203	On 08/05/2014	Bond Future			6.58059		106.24116		6.63502	106.07553		4.84	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	550.12000		0.55012		512.52000	0.51252	550.120	4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	3,149.47000		3.14947		3,277.50000	3.27750	3,149.470	4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	557.69000		0.55769		519.69000	0.51969	557.690	4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	3,125.66000		3.12566		3,253.29000	3.25329	3,125.660	4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	565.60000		0.56560		527.18000	0.52718	565.600	4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	3,102.19000		3.10219		3,229.40000	3.22940	3,102.190	4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	1,951.39000		1.95139		1,859.04000	1.85904	1,951.390	4.86	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,164.88000		1.16488		1,238.16000	1.23816	1,164.880	4.86	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	3,075.44000		3.07544		2,956.64000	2.95664	3,075.440	4.95	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	615.70000		0.61570		662.53000	0.66253	615.700	4.95	0.00	0	0.00
R203	On 07/08/2014	Bond Future			6.65995		107.73102		6.71984	107.56176		4.62	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	2,032.92000		2.03292		1,943.47000	1.94347	2,032.920	4.60	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	1,525.07000		1.52507		1,604.88000	1.60488	1,525.070	4.60	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	2,800.91000		2.80091		2,693.01000	2.69301	2,800.910	4.67	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,037.11000		1.03711		1,098.47000	1.09847	1,037.110	4.67	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	2,819.54000		2.81954		2,711.25000	2.71125	2,819.540	4.67	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,028.04000		1.02804		1,089.01000	1.08901	1,028.040	4.67	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	2,838.21000		2.83821		2,729.54000	2.72954	2,838.210	4.67	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,019.03000		1.01903		1,079.62000	1.07962	1,019.030	4.67	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/11/2013	Bond Future			8.76870		99.73327		8.79481	99.48202			0.00	0	1,650.00
R2037	On 07/11/2013	Bond Future	9.41	Call	5,882.10000		5.88210		5,630.85000	5.63085	5,882.100		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.41	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Call	5,969.24000		5.96924		5,717.99000	5.71799	5,969.240		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Call	6,056.24000		6.05624		5,804.99000	5.80499	6,056.240		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future			8.85536		96.78851		8.88227	96.53396			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	4,687.50000		4.68750		4,432.95000	4.43295	4,687.500		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	4,774.93000		4.77493		4,520.38000	4.52038	4,774.930		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	4,862.22000		4.86222		4,607.67000	4.60767	4,862.220		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			8.94361		98.09164		8.97119	97.83512			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	3,845.94000		3.84594		3,589.42000	3.58942	3,845.940		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	3,933.14000		3.93314		3,676.62000	3.67662	3,933.140		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	4,020.20000		4.02020		3,763.68000	3.76368	4,020.200		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			6.61225		109.06881		6.66888	108.81834		7.25	0.00	0	31,288.00
R204	On 07/11/2013	Bond Future	6.29	Call	228.69000		0.22869		190.55000	0.19055	228.690		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,667.85000		1.66785		1,880.18000	1.88018	1,667.850		0.00	0	0.00

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	238.67000		0.23867		199.06000	0.19906	238.670	7.17	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,632.81000		1.63281	1,843.67000	1.84367	1,632.810	7.17	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.31	Call	248.98000		0.24898	207.87000	0.20787	248.980	7.17	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.31	Put	1,598.12000		1.59812	1,807.48000	1.80748	1,598.120	7.17	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	7.00	Call	1,880.36000		1.88036	1,692.26000	1.69226	1,880.360	7.31	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	7.00	Put	179.79000		0.17979	242.16000	0.24216	179.790	7.31	0.00	0	0.00	1,270.00
R204	On 06/02/2014	Bond Future			6.69307		106.47359	6.75325	106.21983		7.18	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.39	Call	1,105.04000		1.10504	1,016.89000	1.01689	1,105.040	7.09	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.39	Put	2,394.43000		2.39443	2,560.04000	2.56004	2,394.430	7.09	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.40	Call	1,121.50000		1.12150	1,032.39000	1.03239	1,121.500	7.09	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.40	Put	2,368.04000		2.36804	2,532.69000	2.53269	2,368.040	7.09	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.41	Call	1,138.12000		1.13812	1,048.04000	1.04804	1,138.120	7.10	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.41	Put	2,341.83000		2.34183	2,505.51000	2.50551	2,341.830	7.10	0.00	0	0.00	
R204	On 08/05/2014	Bond Future			6.77597		107.90698	6.83972	107.65137		6.83	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.04	Call	990.50000		0.99050	920.68000	0.92068	990.500	6.69	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.04	Put	3,997.39000		3.99739	4,183.18000	4.18318	3,997.390	6.69	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.05	Call	1,002.82000		1.00282	932.35000	0.93235	1,002.820	6.69	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.05	Put	3,968.16000		3.96816	4,153.30000	4.15330	3,968.160	6.69	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.06	Call	1,015.25000		1.01525	944.12000	0.94412	1,015.250	6.69	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.06	Put	3,939.05000		3.93905	4,123.53000	4.12353	3,939.050	6.69	0.00	0	0.00	
R204	On 07/08/2014	Bond Future			6.85131		105.38832	6.91977	105.12782		6.75	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.44	Call	3,813.38000		3.81338	3,651.02000	3.65102	3,813.380	6.86	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.44	Put	1,599.04000		1.59904	1,697.18000	1.69718	1,599.040	6.86	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.45	Call	3,837.26000		3.83726	3,674.34000	3.67434	3,837.260	6.86	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.45	Put	1,585.81000		1.58581	1,683.39000	1.68339	1,585.810	6.86	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.46	Call	3,861.22000		3.86122	3,697.73000	3.69773	3,861.220	6.86	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.46	Put	1,572.67000		1.57267	1,669.68000	1.66968	1,572.670	6.86	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.78	Call	4,669.77000		4.66977	4,489.11000	4.48911	4,669.770	6.95	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.78	Put	1,202.72000		1.20272	1,282.56000	1.28256	1,202.720	6.95	0.00	0	0.00	530.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R207	On 07/11/2013	Bond Future			6.92758		103.94767	6.98411	103.66521		9.04	0.00	0	0.00	21,989.00
R207	On 07/11/2013	Bond Future	6.69	Call	399.73000		0.39973	339.69000	0.33969	399.730	8.92	0.00	0	0.00	
R207	On 07/11/2013	Bond Future	6.69	Put	1,597.40000		1.59740	1,819.82000	1.81982	1,597.400	8.92	0.00	0	0.00	
R207	On 07/11/2013	Bond Future	6.70	Call	414.72000		0.41472	352.74000	0.35274	414.720	8.92	0.00	0	0.00	
R207	On 07/11/2013	Bond Future	6.70	Put	1,561.63000		1.56163	1,782.11000	1.78211	1,561.630	8.92	0.00	0	0.00	
R207	On 07/11/2013	Bond Future	6.71	Call	430.11000		0.43011	366.16000	0.36616	430.110	8.92	0.00	0	0.00	
R207	On 07/11/2013	Bond Future	6.71	Put	1,526.30000		1.52630	1,744.81000	1.74481	1,526.300	8.92	0.00	0	0.00	
R207	On 06/02/2014	Bond Future			7.01093		101.67597	7.07045	101.38982		9.03	0.00	0	0.00	1,081.00
R207	On 06/02/2014	Bond Future	6.64	Call	1,234.91000		1.23491	1,140.59000	1.14059	1,234.910	8.91	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.64	Put	3,040.67000		3.04067	3,232.50000	3.23250	3,040.670	8.91	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.65	Call	1,252.68000		1.25268	1,157.36000	1.15736	1,252.680	8.91	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.65	Put	3,009.24000		3.00924	3,200.07000	3.20007	3,009.240	8.91	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.66	Call	1,270.62000		1.27062	1,174.28000	1.17428	1,270.620	8.91	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.66	Put	2,978.02000		2.97802	3,167.83000	3.16783	2,978.020	8.91	0.00	0	0.00	
R207	On 08/05/2014	Bond Future			7.09886		103.04481	7.16134	102.75629		8.82	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.19	Call	1,073.74000		1.07374	1,002.45000	1.00245	1,073.740	8.65	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.19	Put	5,387.06000		5.38706	5,604.29000	5.60429	5,387.060	8.65	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 08/05/2014	Bond Future	6.20	Call	1,086.03000		1.08603		1,014.10000	1.01410	1,086.030	8.65	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	5,350.69000		5.35069		5,567.28000	5.56728	5,350.690	8.65	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	1,098.44000		1.09844		1,025.86000	1.02586	1,098.440	8.65	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	5,314.46000		5.31446		5,530.40000	5.53040	5,314.460	8.65	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.18094		100.84919		7.24728	100.55536		8.78	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	4,389.37000		4.38937		4,212.65000	4.21265	4,389.370	8.84	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,161.26000		2.16126		2,278.37000	2.27837	2,161.260	8.84	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	4,416.16000		4.41616		4,238.82000	4.23882	4,416.160	8.84	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,144.89000		2.14489		2,261.38000	2.26138	2,144.890	8.84	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	4,443.02000		4.44302		4,265.07000	4.26507	4,443.020	8.85	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,128.61000		2.12861		2,244.49000	2.24449	2,128.610	8.85	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.09724		98.81804		7.15366	98.50259		10.00	0.00	0	10,578.00
R208	On 07/11/2013	Bond Future	6.79	Call	301.33000		0.30133		250.82000	0.25082	301.330	9.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,041.30000		2.04130		2,306.24000	2.30624	2,041.300	9.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	314.40000		0.31440		261.96000	0.26196	314.400	9.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	1,997.14000		1.99714		2,260.15000	2.26015	1,997.140	9.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	327.89000		0.32789		273.47000	0.27347	327.890	9.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	1,953.45000		1.95345		2,214.48000	2.21448	1,953.450	9.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	2,430.52000		2.43052		2,188.73000	2.18873	2,430.520	10.09	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	205.75000		0.20575		279.41000	0.27941	205.750	10.09	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.17773		100.11798		7.23672	99.79842		10.03	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	1,202.60000		1.20260		1,105.79000	1.10579	1,202.600	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	3,614.51000		3.61451		3,837.26000	3.83726	3,614.510	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	1,221.07000		1.22107		1,123.12000	1.12312	1,221.070	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	3,577.07000		3.57707		3,798.68000	3.79868	3,577.070	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	1,239.73000		1.23973		1,140.65000	1.14065	1,239.730	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	3,539.86000		3.53986		3,760.34000	3.76034	3,539.860	9.88	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.25775		98.06935		7.31924	97.74687		10.01	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	1,023.01000		1.02301		950.49000	0.95049	1,023.010	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	6,275.31000		6.27531		6,525.27000	6.52527	6,275.310	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	1,035.75000		1.03575		962.51000	0.96251	1,035.750	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	6,232.04000		6.23204		6,481.28000	6.48128	6,232.040	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	6,188.90000		6.18890		6,437.41000	6.43741	6,188.900	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	1,048.60000		1.04860		974.63000	0.97463	1,048.600	9.81	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.33202		99.44459		7.39669	99.11640		9.67	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	4,701.81000		4.70181		4,505.77000	4.50577	4,701.810	9.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	2,406.62000		2.40662		2,538.77000	2.53877	2,406.620	9.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	4,732.26000		4.73226		4,535.49000	4.53549	4,732.260	9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	2,387.70000		2.38770		2,519.12000	2.51912	2,387.700	9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	4,762.79000		4.76279		4,565.30000	4.56530	4,762.790	9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	2,368.90000		2.36890		2,499.60000	2.49960	2,368.900	9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	6,283.36000		6.28336		6,054.06000	6.05406	6,283.360	9.95	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,605.72000		1.60572		1,704.61000	1.70461	1,605.720	9.95	0.00	0	630.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/11/2013	Bond Future		8.63727	77.25192		8.64820	77.16444		20.47	0.00	0	19,784.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,523.96000	1.52396	1,515.17000	1.51517	1,523.960	20.43	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	1,422.09000	1.42209	1,500.78000	1.50078	1,422.090	20.43	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	2,149.44000	2.14944	2,128.62000	2.12862	2,149.440	20.49	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	941.07000	0.94107	1,007.73000	1.00773	941.070	20.49	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	2,198.55000	2.19855	2,176.79000	2.17679	2,198.550	20.50	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	912.10000	0.91210	977.82000	0.97782	912.100	20.50	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	883.80000	0.88380	948.58000	0.94858	883.800	20.51	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	2,248.21000	2.24821	2,225.51000	2.22551	2,248.210	20.51	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	4,844.97000	4.84497	4,782.56000	4.78256	4,844.970	20.78	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	171.95000	0.17195	197.02000	0.19702	171.950	20.78	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	5,836.69000	5.83669	5,764.97000	5.76497	5,836.690	20.88	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	87.95000	0.08795	103.71000	0.10371	87.950	20.88	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	6,506.28000	6.50628	6,429.92000	6.42992	6,506.280	20.94	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	54.51000	0.05451	65.63000	0.06563	54.510	20.94	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	7,844.29000	7.84429	7,761.87000	7.76187	7,844.290	21.06	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	19.40000	0.01940	24.46000	0.02446	19.400	21.06	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future		8.71714	78.26815		8.72838	78.17955		20.92	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,953.39000	2.95339	2,928.76000	2.92876	2,953.390	20.84	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,371.20000	4.37120	4,435.17000	4.43517	4,371.200	20.84	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,987.91000	2.98791	2,962.99000	2.96299	2,987.910	20.84	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,324.59000	4.32459	4,388.27000	4.38827	4,324.590	20.84	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	3,022.66000	3.02266	2,997.44000	2.99744	3,022.660	20.84	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,278.35000	4.27835	4,341.73000	4.34173	4,278.350	20.84	0.00	0	0.00
R209	On 08/05/2014	Bond Future		8.79611	76.17699		8.80753	76.08830		21.32	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	9,992.55000	9.99255	10,065.93000	10.06593	9,992.550	20.95	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,957.48000	1.95748	1,942.17000	1.94217	1,957.480	20.95	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,978.91000	1.97891	1,963.43000	1.96343	1,978.910	20.95	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	9,923.32000	9.92332	9,996.53000	9.99653	9,923.320	20.95	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,000.50000	2.00050	1,984.85000	1.98485	2,000.500	20.95	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	9,854.39000	9.85439	9,927.43000	9.92743	9,854.390	20.95	0.00	0	0.00
R209	On 07/08/2014	Bond Future		8.87128	77.24538		8.88315	77.15448		20.96	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	6,398.46000	6.39846	6,356.25000	6.35625	6,398.460	20.99	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,122.35000	5.12235	5,171.04000	5.17104	5,122.350	20.99	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	6,437.29000	6.43729	6,394.89000	6.39489	6,437.290	20.99	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,086.60000	5.08660	5,135.10000	5.13510	5,086.600	20.99	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	6,476.22000	6.47622	6,433.63000	6.43363	6,476.220	21.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,051.07000	5.05107	5,099.38000	5.09938	5,051.070	21.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/11/2013	Bond Future		159.05648	159.05648		158.44045	158.44045			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	933.52000	0.93352	1,549.55000	1.54955	933.520		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	943.52000	0.94352	1,559.55000	1.55955	943.520		0.00	0	0.00

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		953.52000	0.95352	1,569.55000	1.56955		953.520		0.00	0	0.00
R210	On 31/03/2028	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/11/2013	Bond Future				128.50581	128.50581	128.47920	128.47920				0.00	0	522.00
R211	On 07/11/2013	Bond Future	129.99	Call		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put		1,484.19000	1.48419	1,510.80000	1.51080		1,484.190		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put		1,494.19000	1.49419	1,520.80000	1.52080		1,494.190		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put		1,504.19000	1.50419	1,530.80000	1.53080		1,504.190		0.00	0	0.00
R211	On 31/01/2017	Price Contribution				100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R212	On 07/11/2013	Bond Future				131.50293	131.50293	131.17977	131.17977				0.00	0	21,791.00
R212	On 07/11/2013	Bond Future	132.99	Call		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put		1,487.07000	1.48707	1,810.23000	1.81023		1,487.070		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put		1,497.07000	1.49707	1,820.23000	1.82023		1,497.070		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put		1,507.07000	1.50707	1,830.23000	1.83023		1,507.070		0.00	0	0.00
R212	On 31/01/2022	Price Contribution				100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R213	On 07/11/2013	Bond Future				8.43855	88.42737	8.45458	88.29676			18.10	0.00	0	19,436.00
R213	On 07/11/2013	Bond Future	8.59	Call		2,179.73000	2.17973	2,132.71000	2.13271		2,179.730	18.16	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put		957.02000	0.95702	1,040.61000	1.04061		957.020	18.16	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call		2,230.14000	2.23014	2,181.84000	2.18184		2,230.140	18.17	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put		927.57000	0.92757	1,009.88000	1.00988		927.570	18.17	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call		2,281.11000	2.28111	2,231.52000	2.23152		2,281.110	18.18	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put		898.80000	0.89880	979.82000	0.97982		898.800	18.18	0.00	0	0.00
R213	On 06/02/2014	Bond Future				8.52452	89.59070	8.54105	89.45832			18.99	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call		2,870.12000	2.87012	2,828.68000	2.82868		2,870.120	18.82	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put		4,780.17000	4.78017	4,871.11000	4.87111		4,780.170	18.82	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call		2,904.05000	2.90405	2,862.19000	2.86219		2,904.050	18.83	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put		4,731.42000	4.73142	4,821.94000	4.82194		4,731.420	18.83	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call		2,938.22000	2.93822	2,895.93000	2.89593		2,938.220	18.83	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put		4,683.02000	4.68302	4,773.11000	4.77311		4,683.020	18.83	0.00	0	0.00
R213	On 08/05/2014	Bond Future				8.60614	87.25859	8.62301	87.12566			19.04	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call		2,002.38000	2.00238	1,974.97000	1.97497		2,002.380	18.71	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put		10,135.96000	10.13596	10,241.48000	10.24148		10,135.960	18.71	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call		2,023.91000	2.02391	1,996.22000	1.99622		2,023.910	18.71	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put		10,067.79000	10.06779	10,173.03000	10.17303		10,067.790	18.71	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call		2,045.59000	2.04559	2,017.64000	2.01764		2,045.590	18.71	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put		9,999.89000	9.99989	10,104.87000	10.10487		9,999.890	18.71	0.00	0	0.00
R213	On 07/08/2014	Bond Future				8.68478	88.48220	8.70230	88.34635			18.77	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call		6,522.98000	6.52298	6,456.42000	6.45642		6,522.980	18.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put		5,330.21000	5.33021	5,399.50000	5.39950		5,330.210	18.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call		6,562.81000	6.56281	6,495.98000	6.49598		6,562.810	18.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put		5,294.03000	5.29403	5,363.05000	5.36305		5,294.030	18.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call		6,602.75000	6.60275	6,535.64000	6.53564		6,602.750	18.84	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put		5,258.05000	5.25805	5,326.79000	5.32679		5,258.050	18.84	0.00	0	0.00
R213	On 28/02/2031	Price Contribution				100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution				100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R214	On 07/11/2013	Bond Future				8.78783	77.74842	8.80886	77.57493			21.59	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call		18.56000	0.01856	19.52000	0.01952		18.560	21.14	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 07/11/2013	Bond Future	7.79	Put	9,062.38000	9.06238	9,236.83000	9.23683	9,062.380	21.14	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	19.82000	0.01982	20.81000	0.02081	19.820	21.14	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	8,964.49000	8.96449	9,138.97000	9.13897	8,964.490	21.14	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	21.14000	0.02114	22.16000	0.02216	21.140	21.14	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	8,866.86000	8.86686	9,041.37000	9.04137	8,866.860	21.14	0.00	0	0.00
R214	On 06/02/2014	Bond Future			8.87038	78.77121	8.89203	78.59546		22.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	4,374.21000	4.37421	4,293.02000	4.29302	4,374.210	22.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,411.57000	3.41157	3,506.13000	3.50613	3,411.570	22.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	4,415.97000	4.41597	4,334.20000	4.33420	4,415.970	22.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,373.77000	3.37377	3,467.75000	3.46775	3,373.770	22.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	4,458.43000	4.45843	4,376.07000	4.37607	4,458.430	22.52	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,336.82000	3.33682	3,430.21000	3.43021	3,336.820	22.52	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.86839	100.47479	8.87939	100.35850			0.00	0	10,220.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	12,046.37000	12.04637	12,162.66000	12.16266	12,046.370		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	11,917.04000	11.91704	12,033.33000	12.03333	11,917.040		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	11,787.97000	11.78797	11,904.26000	11.90426	11,787.970		0.00	0	0.00
R248	On 06/02/2014	Bond Future			8.95367	101.79647	8.96500	101.67876			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	1,399.74000	1.39974	1,282.03000	1.28203	1,399.740		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	1,501.01000	1.50101	1,383.30000	1.38330	1,501.010		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	1,602.09000	1.60209	1,484.38000	1.48438	1,602.090		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			19,485.65000	19,485.65000	19,563.67000	19,563.67000			0.00	0	0.00

**Total for Derivatives :** **357,693,116.26**    **33,673**    **2 105 047.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.33990			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.41000	109.26189	6.41000	109.24316			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.51795			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			7.84000	106.99315	7.84000	106.97042			0.00	0	4,000,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	101.10044			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	101.22089			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			8.70500	101.82751	8.70500	101.80394			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.76000	102.36906	6.76000	102.35025			0.00	0	520,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB07	On 07/03/2014	Spot Bond		6.07500	102.10577		6.07500	102.08915			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.55034			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.12500	111.32696		8.12500	111.30286			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond		0.90000	134.56872		0.90000	134.51933			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.29000	130.92755		2.29000	264.28935			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.07609			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.87943			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.17527			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.63192			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.66044			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.67933			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		7.07000	106.97888		7.07000	106.95834			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.78740			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		6.67500	103.13762		6.67500	103.11891			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.24693			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.40774			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.22907			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.25434			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.27665			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.52574			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.62561			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.58881			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.67237			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.01763			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.02873			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI02	On 08/05/2014	Spot Bond	5.35000		133.49589		5.35000	133.43106			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.96000		124.61705		2.96000	124.56428			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.85000		115.65436		2.85000	115.60579			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.50000		99.35991		4.50000	99.31389			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.86000		100.42458		5.86000	101.76491			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	10.42500		116.01475		10.42500	115.98272			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.24890			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.54695			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.57779			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.60689			0.00	105,000,000	50,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.15000		110.62989		4.15000	110.57962			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		40.86154		100.00000	40.76146			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.03000		162.64110		2.03000	162.57642			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		154.76676		2.76000	154.70220			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.06000		166.95177		2.06000	166.88530			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.23000		163.64496		2.23000	163.57900			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.42125		73.67017		7.42125	73.64523			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.42125		73.67017		7.42125	73.64523			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	90.35000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.55094			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	91.72000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	90.59000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	91.22000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	87.18000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	86.78000			0.00	0	0.00

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	100.25722			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.14020			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	86.31000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.21500	105.74805		6.21500	105.73037			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.31000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	88.16000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	90.01000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.72000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.42738			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.60000	113.50357		6.60000	113.48320			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.11351			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	83.02000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	85.85000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.79000	92.85936		2.79000	99.41612			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.76000	98.26874		2.76000	144.53681			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.83000	110.76106		2.83000	189.31740			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	85.02000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.00500	92.95345		9.00500	93.27205			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	92.62000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.30000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	105.21453			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	90.11000			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		9.23000	111.94014		9.23000	113.06698			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		9.17500	113.42324		9.17500	113.51058			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.31000	91.89244		8.31000	91.87189			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.32000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.16000			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		9.27000	111.78120		9.27000	112.74596			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	93.67000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		7.72500	108.87962		7.72500	108.85683			0.00	0	40,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.36000	106.72075		6.36000	102.55964			0.00	0	540,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.30000	102.71140		8.30000	102.68858			0.00	0	30,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.43000	96.36037		9.43000	96.33584			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.06000	105.93891		7.06000	105.91861			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond		1.53000	129.16727		1.53000	129.11769			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.10000	132.93167		2.10000	268.33623			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		0.84000	123.23379		0.84000	125.93639			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.01000	123.61002		2.01000	126.04296			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	31.03231		100.00000	30.95712			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		10.76000	105.97489		10.76000	105.94421			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.57519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.44159	100.00000	2.43561				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.61803				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.22551				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		14.55302	100.00000	14.51738				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.53234				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		59.36210	11.00000	59.34513				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		9.31393	100.00000	9.29112				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.18448				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.42887				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	100.67463				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.74640				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.64261				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.66425				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.67377				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.75979				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.75979				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.77082				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.62531				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.77082				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.74875				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	85.27757				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.61312				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.60374			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.50024			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.60374			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.65131			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.67272			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.68136			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.66406			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.56037			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.62532			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.75500	106.77926		8.75500	106.75385			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.57345			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.06000	102.53669		7.06000	102.51723			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.83952			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.88405			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.62964			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	99.89185			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	78.65716			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	149.01890			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	149.03117			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.64255			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.15583			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.15583			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.89185			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.04968			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.62089			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.61570			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.76814			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.97451			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.76768			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.32203			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.46898			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.70977			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	103.10300			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.50539			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.64517			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.54046			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.53090			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.63149			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.26513			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.56217			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.54740			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.57606			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.62976			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.59941			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.56477			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.57432			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.91365	10.23000	100.88585			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.58370			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.56911			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.79859			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	111.45315			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.53711			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	8.78000	107.79741		8.78000	107.77212			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.62709			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	109.43156		1.75000	109.51174			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.57345			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.57502			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.61263			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.63405			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.59120			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.62977			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.60835			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.65545			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.95377			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.63834			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.10767			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.62977			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.61187			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.64853			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.65978			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.56897			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.58199			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.66246			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.65374			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70247			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.61692			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.69564			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.69820			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70247			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.95754			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.66828			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.66828			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	110.23156			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	111.02807			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.57404			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.56804			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.06038			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.58434			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.58691			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.61263			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.57490			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.37806			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.34633			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.58783			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.82489			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.61826			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.45197		100.00000	6.43634			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.09475			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.22073			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.30462			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.06844			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.07648			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.08718			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.06991			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.36000	98.32318		7.36000	98.30366			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.09221			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.10843			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	7.75000	104.49093		7.75000	104.46898			0.00	0	40,000,000.00
AIR02		On 30/04/2023	Spot Bond	8.87000	123.42461		8.87000	117.56642			0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	58.34046		100.00000	58.19913			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	6.68000	110.35725		6.68000	110.33722			0.00	0	730,000,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	46.39470		100.00000	46.28231			0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	11.51342		100.00000	11.48794			0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	3.01000	149.40606		3.01000	149.34275			0.00	0	0.00
AIRL02		On 18/02/2014	Spot Bond	4.85000	101.16381		4.85000	128.52323			0.00	0	0.00
ANG05		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.65829			0.00	0	0.00
ANG06		On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.68668			0.00	0	0.00
ANG07		On 11/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.17907			0.00	0	0.00
ANG08		On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.17814			0.00	0	0.00
ANG09		On 30/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.16099			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.68773			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.45131			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	8.25000	106.76742		8.25000	106.74372			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.01739			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.86309			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	85.27260		100.00000	85.07702			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.83225			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		6.72000	109.53806		6.72000	109.51817			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.42417			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.38378			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.65500	102.36172		6.65500	102.34332			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.17500	106.41099		8.17500	106.38757			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.43298			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.48785	104.76140		10.48785	103.31673			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.47898	102.24061		10.47898	101.69161			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.51670	102.13472		10.51670	101.62780			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.59181			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.55322	102.26083		10.55322	101.57436			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.39045	102.01166		11.39045	101.98731			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.60664			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.60664			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.60670			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		10.73785	101.19573		10.73785	100.98673			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.66841	103.44959		10.66841	101.70664			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.47898	102.24061		10.47898	101.69161			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.59522	102.87515		10.59522	101.95163			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		9.79023	96.30974		9.79023	101.48621			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.57408			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.56562			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.56562			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.53362			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		10.31581	101.24002		10.31581	100.97489			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		10.95000	101.10622		10.95000	101.07654			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	68.91417		10.22500	98.54433			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	100.51787			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	76.84216		12.22500	100.54995			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.55690			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		10.65000	64.94078		10.65000	101.30408			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.53944			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.55399			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.55399			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	100.53246			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.40202			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.56198			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.35750			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.99794			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.56198			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.48785	104.81068		13.48785	103.44778			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		14.74589	102.48669		14.74589	102.45616			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB04	On 31/03/2017	Spot Bond		13.63056	102.40728		13.63056	101.83049			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.74187			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.74187			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.74187			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.77058			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	10.96486		100.00000	10.94405			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.76227		100.00000	19.71439			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.98588		100.00000	17.94231			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.10239		100.00000	11.07551			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.10239		100.00000	11.07551			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.42333		100.00000	13.39081			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.63108		100.00000	11.60290			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	71.64564		100.00000	71.51296			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00713			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.60710			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.62188			0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond		100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond		100.00000	94.07216		100.00000	93.83033			0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond		100.00000	89.24205		100.00000	89.02439			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.00000	105.42269		2.00000	171.01200			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		7.79000	99.22929		7.79000	148.06562			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		7.79000	100.53505		7.79000	148.32891			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.17500	99.64736		8.17500	99.62543			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.68931			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.23599			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.40802			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.84101			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.59015			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	61.56389		100.00000	61.41475			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.34000	99.68356		7.34000	99.66371			1,027,600,000,000.00	140,000,000	340,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.01278			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01705			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01745			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01879			0.00	0	1,000,000,000.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.02013			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.02367			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	8.63171		100.00000	8.61079			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.45411			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.53451			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.56896			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.58044			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.71825			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.90196			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.75626		100.00000	6.73989			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.75626		100.00000	6.73989			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.62071			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.67445			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.68911			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.77500	103.91762		7.77500	103.89572			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.73304			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.81098			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	6.03445		100.00000	6.01967			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	6.03445		100.00000	6.01967			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		5.90000	105.39838		5.90000	105.38173			0.00	0	60,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.56843			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.44121			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	97.96413			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		100.00000	67.46765		100.00000	67.34317		8,500,000,000,000,000.00	85,000,000,000	85,000,000,000.00	
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.96750			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.14476			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.96357			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.01909			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.11996			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.53916			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	102.22212			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.62542			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	13.67384		100.00000	13.64071			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.47500	112.52625		6.47500	112.50677			0.00	0	50,000,000.00
CBL08	On 02/11/2016	Spot Bond		8.82500	120.40948		8.82500	120.38123			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.81012			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	102.23367			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.52500	109.32039		8.52500	109.29558			0.00	0	700,000,000.00
CBL12	On 06/09/2018	Spot Bond		10.56000	104.27874		10.56000	104.24911			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	102.16662				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	10.81000	105.48428	10.81000	105.45410				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.47626				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.71500	106.22514	8.71500	106.20052				0.00	0	40,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	101.57949				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.25000	101.00282	11.25000	100.97278				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.54103				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.94588				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.40415				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.63500	98.50680	9.63500	98.48163				0.00	0	2,500,000.00
CCT01	On 23/06/2023	Spot Bond	9.62000	122.45738	9.62000	122.42595				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.47000	118.37884	9.47000	118.34890				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.84000	117.60203	8.84000	117.57394				0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.22536				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.07500	102.84236	11.07500	102.81175				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.56658				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.65663				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.00033				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00041				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.05551				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.14433				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.16398				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.14005				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.26652				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.79873				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN156		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.87503			0.00	0	0.00
CLN157		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.87503			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.46007			0.00	0	0.00
CLN167		On 30/04/2014	Spot Bond	100.00000	67.12186	100.00000	66.95926			0.00	0	0.00
CLN168		On 30/04/2014	Spot Bond	100.00000	67.12186	100.00000	66.95926			0.00	0	0.00
CLN169		On 30/04/2014	Spot Bond	100.00000	67.12186	100.00000	66.95926			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.64263			0.00	0	0.00
CLN172		On 30/04/2014	Spot Bond	100.00000	67.12186	100.00000	66.95926			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.03542			0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.89863			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	103.10246	10.11000	103.07484			0.00	0	0.00
CLN185		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.89863			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.27779			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	105.84343			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	100.45541	2.76000	113.29672			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	110.27809	3.14000	113.19827			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	101.19066	8.25000	101.16806			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	100.89863			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.89863			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	118.21585	3.10000	112.80338			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	118.12567	2.40000	112.71950			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.93105			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN211	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.87707			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.13914			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.14109			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		7.66000	102.39344		7.66000	102.37230			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.19791			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.19495			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.01884			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.01814			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		7.71000	102.52621		7.71000	102.50491			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		7.71000	102.52621		7.71000	102.50491			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		7.76000	105.72216		7.76000	105.70017			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.65995			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.73434			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.01729			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.01729			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	64.22979		100.17539	64.07224			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.97158			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.25703			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.67004			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.03426			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.10711			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	101.50105		9.35000	101.47585			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	101.50105		9.35000	101.47585			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.03419				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.03730				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	101.75737				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.63144				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.72182				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.45967				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.45967				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.45967				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.45967				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.45967				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.47235				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.49332				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.49332				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.49332				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.49332				0.00	67,500,000	67,500,000.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.49332				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.49684				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.58000	105.27197	8.58000	105.24754				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.77784				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.11339				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.59802				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.59802				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.82667				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.75948				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN270	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.62817				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.88896				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.60407				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.59977				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.61236				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.11825				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.26710				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.26692				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.61063				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	105.52741				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.82358				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.51954				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.44064				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.58262				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.68110				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.68110				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.68110				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.68110				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.36240				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.02191				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.57413				0.00	2,500,000,000	2,500,000,000.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.57413				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.56711				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.47936				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.56711				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.31131			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.70927			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.47967			0.00	1,000,000,000	1,000,000,000.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.47967			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.47540			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	102.43945			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	101.47676			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.28500	98.45414		10.28500	99.83593			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		10.80500	96.31360		10.80500	96.56566			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.45198			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.71271			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.43932			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.96088			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.80456			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	102.09918		8.80500	99.78949			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.61692			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.78208			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	110.74704			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN325	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.64861			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.66144			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.71101			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.66828			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.95748			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.95748			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.95748			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.74652			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.48803			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.01533			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.45198			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	100.95014			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.87963			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.83622			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.45491			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.96434			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.36224			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.23405			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.17228			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.88093			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.13263			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.12032			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	100.00000		4.01172		100.00000	3.98950		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
CLN42	On 18/04/2028	Spot Bond	7.01000	36.85806	7.01000	37.47223				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	151.51183				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	8.17500	99.64736	8.17500	131.67413				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.79000	33.66747	7.79000	148.06562				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.79000	34.06419	7.79000	148.32891				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	86.06198				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	85.94280				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.24426				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.24426				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.66858				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.62012				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.62969				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.62977				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.96088				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.56631				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.21000	110.56870	8.21000	106.68942				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.17500	106.54717	8.17500	106.52385				0.00	0	690,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.54500	121.14381	9.54500	121.11295				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.61000	110.18932	7.61000	110.16684				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.13500	109.60077	9.13500	109.57372				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.59500	97.52123	9.59500	97.49612				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.52000	98.19765	10.52000	98.17000				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.52000	95.77188	10.52000	95.74506				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.99742				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.03812			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.92372			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.47201			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.41408			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	100.00000		67.46765		100.00000	100.00000			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.99500		93.47580		11.99500	96.40828			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		12.11116		100.00000	12.07293			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.90717			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.45000		99.51289		7.45000	98.44755			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.23425			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.49222			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	97.41571			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.47058			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.50040			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.52588			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.44000		125.81847		6.44000	125.79667			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.73000		110.39817		7.73000	110.37542			0.00	0	5,410,000,000.00
DV23	On 27/02/2023	Spot Bond	8.26500		112.67107		8.26500	112.64629			495,900,000,000.00	60,000,000	7,960,000,000.00
E170	On 01/08/2020	Spot Bond	7.38500		135.15504		7.38500	135.12841			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	105.42025			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.21572			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.31766			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.38522			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.00865			0.00	0	0.00



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	105.82628		0.10000	131.59115			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.16000	114.10107		2.19000	115.02679			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond		2.24000	101.89115		2.24000	101.85011			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.30000	103.03845		2.30000	101.29572			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.03500	110.06155		9.03500	110.03512			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		8.88500	111.00660		8.88500	110.97994			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.57000	107.83195		9.57000	107.80456			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.23500	95.88103		10.23500	98.99126			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.14703			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.21981			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.89294			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.97383			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.62925			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	56.75415		100.00000	56.61516			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	92.69521		100.00000	92.46231			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond		100.00000	96.89146		100.00000	96.64174			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond		100.00000	91.70854		100.00000	91.47870			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond		100.00000	90.35421		100.00000	90.13701			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond		100.00000	85.80752		100.00000	85.61684			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	129.92820		3.00000	129.87323			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.62000	107.43798		10.62000	107.40777			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	105.38874			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.93837			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.27251			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.17000	85.19572		9.17000	98.45018			0.00	0	0.00

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	100.35195			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.33905			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.22565			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.20020			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.36521			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.33031			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.12965			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.16462			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.10470			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.15680			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.09428			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.13771			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.10000		103.98578		6.10000	103.96861			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	6.97500		108.72015		6.97500	108.69967			471,482,100,000.00	67,596,000	16,875,096,000.00
ES23	On 25/01/2023	Spot Bond	7.89000		116.09779		7.89000	116.07339			0.00	0	23,020,000,000.00
ES26	On 02/04/2026	Spot Bond	8.38500		96.36039		8.38500	96.33866			0.00	0	7,486,200,000.00
ES33	On 15/09/2033	Spot Bond	9.27000		84.82676		9.28000	84.72670			0.00	0	09,010,000,000.00
ES42	On 25/04/2042	Spot Bond	9.53000		89.84975		9.53000	89.88447			38,120,000,000,000.00	4,000,000,000	10,500,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.06075			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.02040			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.47920			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.90356			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.63726			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.36336			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.49317		100.00000	12.46291			0.00	0	0.00

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		12.15771	100.00000	12.12826				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.22207				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.27681				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.38615				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.49529				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.56000		103.02067	6.56000	103.00230				0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	8.65000		102.24609	8.65000	102.22243				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.67307				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.67301				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000	0.00000	99.94394				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000	0.00000	102.10935				0.00	0	20,000,000.00
FRBC21	On 21/12/2018	Spot Bond	10.45000		110.09674	10.45000	110.06611				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000	0.00000	99.03466				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.11000		124.33415	2.11000	125.11826				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.13000		132.61277	2.13000	267.69228				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.50000		96.01745	2.50000	102.31889				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.74000		98.50328	2.74000	144.88185				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.72000		112.55402	2.72000	192.38258				0.00	0	200,000,000.00
FRBN04	On 15/09/2015	Spot Bond	6.87000		112.99342	6.87000	112.97233				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.05700		57.66683	8.05700	56.95841				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49700		36.81593	9.49700	35.90855				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000		35.57278	9.73000	34.64864				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000	0.00000	103.82318				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.69090				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	101.64143			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.64143			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.24395			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.61204			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75516			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.94047			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.64269			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.71366			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	102.74949			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.06008		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.06008		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.92587			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70247			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.86425			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.93632			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.66571			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	110.70712			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.03688			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68965			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.04828		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.81837			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.98031			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.73831			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.78944			0.00	0	0.00

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	100.93040			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.86171			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.97186			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.03267			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.92786			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.89819			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.80221			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.78689			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.99383			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.98116			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.94648			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.99552			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.84048			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.77900		100.09221	12.74768			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.61863			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	100.75145			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.84998			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.50220			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	100.69627			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	100.70495			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.63658			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.65117			0.00	0	0.00

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	100.87699			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.67379			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.65734			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.63834			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.21483		13.22500	51.19652			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.59720			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.59806			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.91930			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.62891			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.74500	87.50854		3.74500	90.49482			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.65972			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.65972			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.28785			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45198			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.84117			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	100.61692			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.60063			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.76735			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.71698			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.15931			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.14122			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.86536			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.83453			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.14139			0.00	0	0.00

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	100.00008			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.69882			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.69456			0.00	0	0.00
FRC41		On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.93805			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.01376			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.58643			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.88453			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.35000	119.44579		3.35000	114.27198			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.70837			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.71615			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.33000	109.42144		3.33000	114.43817			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.18000	98.93864		1.18000	119.66836			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.35000	106.45909		3.35000	114.27198			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.16000	104.36717		2.16000	120.84468			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.23000	103.36402		2.23000	124.29680			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.95209			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	97.65163			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.03961			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.05903			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.60797			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.70321			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	100.83106			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.79827			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.67084			0.00	0	0.00

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	100.96186			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.66999			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		8.50510	100.00000		8.48428			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		10.21914	100.00000		10.18688			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.30000		139.48655		4.30000	139.42242			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.33133			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.09467			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.54211			0.00	0	2,000,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.52925			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	104.06991			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.44996			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.34989			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.64000		127.33111		2.64000	257.02719			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.14000		132.50667		2.14000	267.47803			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.86000		125.13210		2.86000	252.58682			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.48000		102.63361		2.48000	121.76346			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.89258			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.01000		122.23747		2.01000	122.18899			680,184,000,000.00	338,400,000	338,400,000.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.01892			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.28547			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.48605			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.53517			0.00	0	0.00



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	2.95000		90.69540		2.95000	90.65713			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		13.97436		104.97509	13.93862			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		18.12969		101.07593	18.08487			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		10.12075		100.44759	10.09586			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.61906			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		16.52144		100.76967	16.48069			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.97357			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.55000		99.50494		2.55000	99.46399			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	100.58789			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.30487			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.46000		95.95077		2.46000	102.72672			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.19934			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.49000		95.66499		2.49000	102.42068			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.16533			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.34000		130.39579		2.34000	333.52096			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.40291			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.48009			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.38810			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.31632			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.06472			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.95097			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.33280			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.25083			0.00	0	0.00

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		5.75500	103.47078		5.75500	103.45456			402,850,000,000.00	70,000,000	137,500,000.00
FRX15	On 14/03/2015	Spot Bond		5.85000	104.75614		5.85000	104.73946			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond		6.77000	104.01390		6.77000	103.99477			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.23500	105.10778		7.23500	105.08715			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.43000	111.76433		7.43000	111.74194			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.00500	108.63417		8.00500	108.61101			0.00	0	50,000,000.00
FRX20	On 01/10/2020	Spot Bond		8.28500	107.84358		8.28500	102.91384			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.00500	93.29475		9.00500	93.27205			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.12000	115.19146		9.12000	115.16340			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		9.92500	98.11763		9.92500	98.09180			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.21500	79.45186		10.21500	79.43011			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.48571			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.51257			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.53431			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.54299			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.56464			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.59931			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.62530			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.73778			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.63695			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.22661			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.52500	103.13671		8.52500	103.11306			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	101.23353			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	99.18666			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.91261			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.86886			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.78211			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.83174			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.83088			0.00	0	0.00
GRD197	On 30/01/2014	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.19411			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.25226			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.94872			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.94750			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.94511			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.94215			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.93806			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	100.78967			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	102.10932			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.12597			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.83044			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.49182			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.74610			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.39387			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.56647			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.06671			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.70963			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.46576			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.31918			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.18726			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.01772			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.25422		102.50138		7.25422	101.67454			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.01869			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.60765		102.49143		7.60765	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.01994			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.05882		102.48403		8.05882	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.02147			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.02474			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.14395			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.14949			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.52500		113.84133		7.52500	113.81847			0.00	0	2,970,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY23	On 07/12/2023	Spot Bond	1.91000		134.97317	1.91000	272.45862				0.00	0	0.00
HWAY24	On 07/12/2024	Spot Bond	1.89000		138.13255	1.89000	272.89700				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.18000		102.73003	9.18000	102.70497				0.00	0	120,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.20000		102.55242	9.20000	102.52735				0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		33.41743	100.00000	33.26887				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		9.72655	100.00000	9.68331				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		39.28836	100.00000	38.99347				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		19.64418	100.00000	19.49673				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		9.82209	100.00000	9.74837				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.82000		109.55009	1.85000	109.17836			107,926,000,000,000.00	59,300,000,000	74,643,700,000.00	
I2038	On 31/01/2038	Spot Bond	2.35000		105.68139	2.35000	105.63851			95,175,000,000,000.00	40,500,000,000	97,569,000,000.00	
I2046	On 31/03/2046	Spot Bond	2.44000		102.45913	2.44000	102.41724			128,100,000,000,000.00	52,500,000,000	47,850,000,000.00	
I2050	On 31/12/2050	Spot Bond	2.42000		109.93261	2.44000	109.36013			31,460,000,000,000.00	13,000,000,000	42,150,000,000.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	92.10000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	6.76000		105.83441	6.76000	105.81498				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.91422				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.84844				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.71304				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.93325				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.58500		101.74998	6.58500	101.73209				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.26000		105.85021	7.26000	105.82937				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.87500		108.76359	7.87500	108.74038				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.51500		100.98547	6.51500	100.96800				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.01610				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.09474				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL26	On 18/08/2014	Spot Bond	4.15000	111.11142		4.15000	111.06099			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.08000	104.46173		7.08000	104.44198			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.31573			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.40098			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.00000	105.38624		1.00000	125.30586			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.08000	105.69336		2.08000	125.39486			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.34594			0.00	100,000,000	100,000,000.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.19421			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.54500	105.03076		7.54500	105.00939			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.78059			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.43162			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.16432			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.08000	102.36080		8.08000	102.33864			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.61500	95.47646		8.61500	95.45458			0.00	0	30,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.83289			0.00	45,000,000	0.00
IBL49	On 02/04/2018	Spot Bond	7.62500	86.78143		7.62500	99.32014			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.66500	110.84289		8.66500	104.17484			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.85648			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	99.85167			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.02000	107.53569		7.02000	102.19052			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	7.86000	108.75351		7.86000	102.78928			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00255		100.00000	0.00254			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	100.00000	8.90568		100.00000	100.00000			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.05428		5.00000	100.04071			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.05428		5.00000	100.04071			0.00	0	0.00

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	101.13364	5.00000	101.12008				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.05428	5.00000	100.04071				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.42760	4.00000	100.41661				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.36329				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.29954				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.51614				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	107.83445	9.20000	107.80781				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.44120				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.44120				0.00	0	4,500,000,000.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.33910				0.00	0	3,000,000,000.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.02599	100.00000	8.00633				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.98447				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.26427				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.14783				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.76000	101.09866	8.76000	101.07472				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.91575				0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.06063				0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.63373				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	98.75901				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	4.52429	100.00000	4.51017				0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038				0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond	100.00000	81.11111	100.00000	80.93126				0.00	0	0.00
INA343	On 22/10/2013	Spot Bond	5.25000	97.44214	5.25000	99.92813				0.00	0	0.00
INA347	On 19/11/2013	Spot Bond	5.35000	99.60581	5.35000	99.59127				0.00	0	0.00
INA348	On 26/11/2013	Spot Bond	5.35000	99.50412	5.35000	99.48960				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA349	On 03/12/2013	Spot Bond		5.35000	99.40263		5.35000	99.38815			0.00	0	0.00
INA350	On 10/12/2013	Spot Bond		5.35000	99.30135		5.35000	99.21471			0.00	0	0.00
INA402	On 07/01/2014	Spot Bond		5.45000	98.87794		5.45000	98.79043			0.00	0	0.00
INA403	On 14/01/2014	Spot Bond		5.45000	98.77586		5.45000	98.68852			0.00	0	0.00
INA404	On 21/01/2014	Spot Bond		5.45000	98.67398		5.45000	98.58683			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond		5.25000	99.91377		5.25000	99.82769			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond		5.35000	99.80981		5.35000	99.79521			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond		5.35000	99.70771		5.35000	99.69314			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.24178			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.11248			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.50306			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.48785	103.80421		10.48785	102.68715			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.48785	101.68043		10.48785	101.29729			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.61344			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.10588			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.60046			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	100.35208		6.50000	100.33445			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.68110			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.38132			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.97434			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.97434			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.08230			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.19048			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.20426			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.84361			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING203		On 07/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.64259			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.63188			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.12353			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.13222			0.00	0	0.00
ING215		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.80594			0.00	0	0.00
ING216		On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.97678			0.00	0	0.00
ING217		On 17/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.51071			0.00	0	0.00
ING219		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.71687			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.17455			0.00	0	0.00
ING223		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.73055			0.00	0	0.00
ING224		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.73937			0.00	0	0.00
ING225		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.49149			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.58957			0.00	0	0.00
ING229		On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.11708			0.00	0	0.00
ING33		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.39085			0.00	0	0.00
ING34		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.39085			0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	93.26934		100.00000	93.03790			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.53362			0.00	0	0.00
IP263U		On 06/11/2013	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
IP264U		On 18/11/2013	Spot Bond	100.00000	93.35038		100.00000	93.11224			0.00	0	0.00
IP265U		On 26/11/2013	Spot Bond	100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
IP266U		On 08/01/2014	Spot Bond	100.00000	82.57919		100.00000	82.39278			0.00	0	2,500,000,000.00
IPB3		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.00406			0.00	0	0.00
IPC01U		On 06/11/2013	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.14350			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.14668			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.14884			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.77000		103.32039		7.77000	103.29875			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.12500		101.83701		6.12500	101.82036			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.87576			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.12500		106.13918		8.12500	106.11583			0.00	0	60,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.27378			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.22633			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.30853			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.62561			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	7.94000		107.50802		7.94000	107.48515			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	102.84690			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.99316			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.17000		97.59004		3.17000	115.77769			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.92000		93.89219		3.92000	126.06899			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.41857			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.22916			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.19530			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.83633			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.51839			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.85000		88.83479		3.85000	89.57054			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.85000		88.76073		3.85000	95.68518			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.90733			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.52992			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.98304			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.63373			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.15000		115.55074		11.15000	108.66738			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.78885			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.92000		92.89575		3.92000	126.06899			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.90731			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.07948			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	5.25000		99.98562		5.25000	99.89942			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	5.25000		99.88506		5.25000	99.79903			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	5.25000		99.78471		5.25000	99.69885			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	5.25000		99.68456		5.25000	99.59888			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	5.35000		99.57673		5.35000	99.48960			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	5.35000		99.47510		5.35000	99.38815			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	5.35000		99.37367		5.35000	99.28690			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	5.35000		99.27246		5.35000	99.18586			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond	5.45000		98.84875		5.45000	98.76129			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond	5.45000		98.74673		5.45000	98.65945			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.39098			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.87745			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.89438			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.90150			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.31065			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.64020			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.88714			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.90734			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.10647			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.88762			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.05183			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.19292			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.90333			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.14677			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.14785			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.15002			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.14026			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.01759			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.87740			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.60916			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.97019			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.76203			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	94.31525		100.00000	94.07216			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	98.39572		100.00000	98.13333			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	89.00129		100.00000	88.78735			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	60.44456		100.00000	60.25585			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	67.88176		100.00000	67.75297			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.85370			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	37.11437		100.00000	37.02446			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.12972			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	15.63767		100.00000	15.59979			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.13679			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	63.34723		100.00000	63.14946			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.04774			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.89790			0.00	17,020,000,000	8,510,000,000.00
KW01	On 31/10/2027	Spot Bond	8.17000		150.46292		8.17000	143.69338			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.95908			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.94862			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.36622			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.17500		99.83759		8.17500	99.81585			0.00	0	100,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.27500		69.73817		8.27500	98.06819			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	8.76500		110.08271		8.76500	103.71512			0.00	0	4,167,700,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.07899			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.01000		103.25317		11.01000	103.22293			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.18419			0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.70040			0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.30017			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.85649			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.16562			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond	100.00000		79.17570		100.00000	79.00433		5,000,000,000,000,000.00	50,000,000,000	50,000,000,000.00	
MAQ07U	On 11/04/2014	Spot Bond	100.00000		68.22430		100.00000	68.09701			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		30.76316		100.00000	30.53304		4,000,000,000,000,000.00	40,000,000,000	40,000,000,000.00	
MBC021	On 16/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.76409			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.13168			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.19075			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.25718			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.10214			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.85112			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.57147			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.70278			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.33696			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.77133			0.00	2,400,000,000	1,200,000,000.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.64339			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.70035			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.86888			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	98.65952	100.00000	98.39572				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	95.23639	100.00000	94.99467				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	83.51361	100.00000	83.32761				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	57.03318	100.00000	56.89349				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	44.49745	100.00000	44.38964				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	14.48182	100.00000	14.44635				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	35.35601	100.00000	35.26942				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond		100.00000	96.05263	100.00000	95.80052				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.00000	104.69135	8.00000	104.66879				0.00	0	200,000,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.76773			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.65147			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.70959			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.25521			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.25715			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.26683			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	102.01443			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	102.11596			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.36000	103.62750	7.36000	103.60692				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB4	On 05/01/2019	Spot Bond		8.07000	108.07830		8.07000	108.05507			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		8.96000	108.97367		8.96000	108.94773			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.41500	107.47492		5.41500	107.45923			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.53862			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.56032			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		8.96500	106.57777		8.96500	106.74201			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		6.86000	103.74892		6.86000	103.72959			0.00	0	2,460,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.98635			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.28500	104.99644		8.28500	104.97315			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.94307			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		7.98500	104.88730		7.98500	104.86487			0.00	0	220,000,000.00
MTN02	On 13/07/2014	Spot Bond		5.89500	105.80242		5.89500	105.78572			0.00	0	90,000,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	81.65548		100.00000	81.47321			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		6.91000	106.49072		6.91000	106.47106			0.00	0	480,000,000.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		7.93000	109.75727		7.93000	109.73408			0.00	0	70,000,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	79.17570		100.00000	79.00433			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond		5.28000	103.82491		5.28000	99.91328			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.83852		100.89771	6.82182			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.92829		100.61875	6.91142			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.12348			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.15171			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.17062			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.19130			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.21010			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.21936			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.33249			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.46422			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.28653	100.00000	0.28583				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.28653	100.00000	0.28583				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.44500	102.35684		8.44500	102.33383			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	6.71000	107.36185		6.71000	102.15299			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.25997			0.00	0	1,000,000,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.23720			0.00	0	3,000,000,000.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.18725			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.72854			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.37588			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.36613			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.95379			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.51000	108.18809		6.51000	108.16894			0.00	0	750,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.07425			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	7.92000	117.42432		7.92000	117.39914			0.00	0	30,000,000.00
NBK4		On 28/10/2024	Spot Bond	10.34500	33.81700		10.34500	33.80788			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.01000	103.81840		7.01000	103.79875			0.00	0	950,000,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.01798			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.01892			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.37500	101.50037		6.37500	101.48311			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.68466			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK9A	On 23/03/2016	Spot Bond	7.21000	105.45650		7.21000	105.43586			0.00	0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.50768			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	101.11487			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.44681			0.00	0	100,000,000.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.29490			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.13697			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.95774			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	85.78973			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.90324			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	99.94686			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.94158			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.87454			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.16290			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	81.88566			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.89303			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.74583			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.32445			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.30901			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.58847			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.55379			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.24725				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.53252				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.52508				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.52465				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.71000	105.94799	7.71000	105.92585				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	99.93518				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.67500	102.72506	5.67500	102.70936				0.00	0	30,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.23191				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.37500	120.23529	11.37500	120.19915				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	111.49151				0.00	3,900,000,000	7,000,000,000.00
NET46	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.95638				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.13428				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.15000	160.67137	2.15000	160.60701				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.01500	109.14798	8.01500	109.12467				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.64102				0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	102.06442				0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	102.06442				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.64500	110.66469	8.64500	110.63898				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.06834				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.31814				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.01191				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	101.00186				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.04346				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.84500	110.64412	8.84500	112.44389				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.08507				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.04350			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.06839			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.04500		110.62401		9.04500	110.59713			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.15156			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.10169			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.08501			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.40037			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.29917			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.11825			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	4.22500		135.37121		4.22500	135.30923			0.00	0	3,000,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.21000		107.92553		6.21000	102.29100		7,452,000,000,000.00	1,200,000,000	600,000,000.00	
NRA018	On 30/11/2018	Spot Bond	7.74000		123.55599		7.74000	123.53036			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.21500		131.21357		8.21500	125.07192			0.00	0	760,900,000.00
NRA023	On 31/05/2023	Spot Bond	2.04500		167.86446		2.04500	167.79768			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	8.85000		132.86216		8.85000	132.83073			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.06862			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.06671			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.82882			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.84685			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.67433			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.53604			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.17021			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.51057			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.56051		100.00000	17.51796			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		26.01096		100.00000	25.94795			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OML01	On 27/10/2015	Spot Bond	5.99000	109.83533	5.99000	105.36122				0.00	0	100,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	10.53108	100.00000	10.50557				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	96.60000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	40.15870	100.00000	40.06141				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.96527				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.62747				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.79315				0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.03446				0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.88793				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.51880				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.02907				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.58834				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.57768				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.64504				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.61254				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.59027				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.68214				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.64154				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.61350				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.72311				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.67537				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.64058				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	99.90303				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	99.89977				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	99.89831				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.89505			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.88107			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.87782			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.21062			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.82881			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	5.76000	108.06025		5.76000	108.04330			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	5.29500	95.43019		5.29500	95.41641			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	7.59000	40.41571		7.59000	40.40749			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	5.74500	115.13965		5.76000	115.09262		7,468,779,459,780,000.00	00,048,644,000	21,297,854,600.00	
R158		On 15/09/2015	Spot Bond	5.76000	115.11068		5.76000	115.09262			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	5.66000	89.96325		5.66000	89.94938			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	5.76000	121.77189		5.76000	121.75279			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	5.59000	85.24747		5.59000	85.23449			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	7.73000	126.16340		7.77000	125.76100		7,686,661,755,000,000.00	94,393,500,000	78,578,500,000.00	
R187P		On 21/12/2026	Spot Bond	7.51000	37.89690		7.51000	37.88927			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.43000	35.59005		7.43000	35.58296			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.64000	278.55737		1.64000	278.44961		4,477,200,000,000.00	2,730,000,000	23,716,900,000.00	
R201		On 21/12/2014	Spot Bond	4.92000	107.22474		4.92500	107.20473		71,281,825,920,000.00	14,488,176,000	06,325,588,000.00	
R202		On 07/12/2033	Spot Bond	2.23000	206.89312		2.23000	206.80979		25,645,000,000,000.00	11,500,000,000	63,552,900,000.00	
R2023		On 28/02/2023	Spot Bond	7.34500	103.82590		7.39500	103.46598		1,591,661,500,000,000.00	16,700,000,000	13,276,200,000.00	
R203		On 15/09/2017	Spot Bond	6.38000	107.21563		6.42500	107.03807		2,340,164,336,840,000.00	66,796,918,000	75,188,700,000.00	
R2030		On 31/01/2030	Spot Bond	8.42500	97.48169		8.42500	98.05631		4,364,992,500,000.00	518,100,000	4,518,100,000.00	
R2037		On 31/01/2037	Spot Bond	8.77500	99.20842		8.77500	99.18528		2,553,086,250,000,000.00	90,950,000,000	50,080,000,000.00	
R204		On 21/12/2018	Spot Bond	6.59500	108.75894		6.65000	108.49377		2,012,733,916,912,000.00	05,190,889,600	133,119,700,000.00	
R2048		On 28/02/2048	Spot Bond	8.86000	100.08314		8.86000	100.05918		1,769,272,239,904,000.00	99,692,126,400	17,402,991,808.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R206	On 15/01/2014	Spot Bond		5.09000	102.54874		5.09500	102.53344			30,657,070,000,000.00	6,023,000,000	56,582,000,000.00
R207	On 15/01/2020	Spot Bond		6.91000	103.65232		6.96500	103.35600			1,999,702,340,840,000.00	89,392,524,000	80,172,000,000.00
R208	On 31/03/2021	Spot Bond		7.08000	98.53726		7.13500	98.20876			1,647,691,019,016,000.00	32,724,720,200	71,979,037,100.00
R209	On 31/03/2036	Spot Bond		8.62000	77.03242		8.63000	76.93426			2,184,353,686,000,000.00	53,405,300,000	29,161,500,000.00
R210	On 31/03/2028	Spot Bond		1.99000	158.60023		2.02000	157.96331			31,481,800,000,000.00	15,820,000,000	38,581,679,200.00
R211	On 31/01/2017	Spot Bond		0.30000	128.13721		0.30000	128.09232			52,530,000,000.00	175,100,000	26,632,500,000.00
R212	On 31/01/2022	Spot Bond		1.48000	131.12573		1.51000	130.78471			31,598,000,000,000.00	21,350,000,000	89,979,100,000.00
R213	On 28/02/2031	Spot Bond		8.42000	88.17616		8.43500	88.03339			3,751,644,670,000,000.00	45,563,500,000	88,739,635,500.00
R214	On 28/02/2041	Spot Bond		8.79000	77.36194		8.79000	77.34356			2,812,625,958,000,000.00	19,980,200,000	74,967,865,408.00
R225C	On 15/03/2014	Spot Bond		4.78500	98.15983		4.78500	98.14720			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		4.89500	95.76393		4.89500	95.75114			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		5.82000	92.30871		5.82000	92.29408			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		5.66000	89.96325		5.66000	89.94938			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.58000	87.65056		5.58000	87.63723			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.59000	85.24747		5.59000	85.23449			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		4.96000	99.20462		4.96000	99.19125			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		4.98000	96.79986		4.98000	96.78685			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		4.93000	94.50163		4.93000	94.48906			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		5.73000	91.04204		5.73000	91.02799			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.60000	88.74848		5.60000	88.73509			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.58000	86.37591		5.58000	86.36293			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.64000	83.87654		5.64000	83.86380			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.40000	79.40205		6.40000	79.38839			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.45000	76.78503		6.45000	76.77171			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		6.65500	73.70101		6.65500	73.68783			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R334C	On 21/12/2018	Spot Bond	6.63500	71.39888	6.63500	71.38615			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	6.61500	69.18205	6.61500	69.16975			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	6.60500	67.00707	6.60500	66.99517			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	6.92500	63.54119	6.92500	63.52937			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	6.90500	61.49978	6.90500	61.48838			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.05500	58.79089	7.05500	58.77976			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.02500	56.92218	7.02500	56.91144			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	6.99500	55.12885	6.99500	55.11850			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	6.96500	53.40752	6.96500	53.39753			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	6.92500	51.80331	6.92500	51.79368			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	6.88500	50.26675	6.88500	50.25745			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	7.71000	44.64040	7.71000	44.63118			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	7.67000	43.16859	7.67000	43.15971			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	7.63000	41.76141	7.63000	41.75287			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	7.59000	40.41571	7.59000	40.40749			0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	7.55000	39.12849	7.55000	39.12057			0.00		0	0.00	
R350C	On 21/12/2026	Spot Bond	7.51000	37.89690	7.51000	37.88927			0.00		0	0.00	
R351C	On 21/06/2027	Spot Bond	7.47000	36.71827	7.47000	36.71091			0.00		0	0.00	
R352C	On 21/12/2027	Spot Bond	7.43000	35.59005	7.43000	35.58296			0.00		0	0.00	
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.97152			0.00		0	0.00	
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.16832			0.00		0	0.00	
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.22367			0.00		0	0.00	
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.19107			0.00		0	0.00	
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.04203			0.00		0	0.00	
RCSB1U	On 30/04/2017	Spot Bond	100.00000	12.71172	100.00000	12.68093			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB2U	On 24/07/2017	Spot Bond	100.00000		4.38739	100.00000	4.37676				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.75940				0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.71646				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.81851				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.39358				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.75724				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.06889				0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.45362				0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.67336				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.06891				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.13772				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.95710				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	101.46478				0.00	0	0.00
RES23	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.99913				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.78252				0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.28427				0.00	0	0.00
RES26	On 13/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.20658				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	100.00000		17.91286	100.00000	100.00000				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.88521				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	102.38768				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.62652				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000	0.00000	99.71990				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.75055				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.75055				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.69008			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.77404			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.10588			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.01915			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	105.06357		12.35000	105.02936			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.93440			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.95366		100.00000	13.91986			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.84993			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.39689			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.60052			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.15933			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.13760			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	91.77057		100.00000	91.54229			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.27000			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.64116		100.00000	1.63714			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	8.92984		100.00000	8.90821			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	16.45481		100.00000	16.41495			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	11.44685		100.00000	11.41911			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	106.56021			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	99.67883			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.43500	108.45426		8.43500	108.42965			0.00	0	240,000,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.21429			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.06000	114.72356		7.06000	114.70194			0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.14596			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.47500	107.82244		8.47500	107.79799			0.00	0	750,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	99.98115				0.00	67,500,000	67,500,000.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	100.71352				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	99.84572				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	99.96054				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	99.96160				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.06000		107.76093	7.06000	107.74061				0.00	0	1,150,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.25000		100.84524	8.25000	100.82284				0.00	0	460,000,000.00
SBK111	On 09/04/2014	Spot Bond	1.90000		130.78923	1.90000	130.73497				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.22000		112.33670	7.22000	112.31469				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.08000		112.59877	7.08000	112.57713				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.01000		112.73011	7.01000	112.70865				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.82500		102.25651	7.82500	102.23483				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.15500		112.45827	7.15500	112.43643				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.12000		112.52381	7.12000	112.50206				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.64017				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.79752				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.66066				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.36188				0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000		97.97909	100.00000	97.72056				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.47500		105.51051	7.47500	105.48913				0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.29246				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.41631				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.52711				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.54681				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.78500		111.03402	8.78500	111.00794				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS20	On 15/05/2026	Spot Bond		9.42000	108.96785		9.42000	108.94060			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.36820			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.42608			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.33545			0.00	0	60,000,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.05294			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.14000	106.87645		8.14000	106.85328			0.00	0	160,000,000.00
SBS3	On 25/05/2026	Spot Bond		8.47000	101.28617		8.47000	101.26334			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		8.83500	102.39312		8.83500	102.36907			0.00	0	30,000,000.00
SBS9	On 07/07/2016	Spot Bond		6.94000	114.21174		6.94000	114.19056			0.00	0	60,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.17000	132.18900		2.17000	266.83659			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.00000	105.38624		1.00000	125.30586			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	107.99000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	6.03445		100.00000	6.01967			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	154.18310		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.57000	109.77146		1.57000	123.08978			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	100.35208		6.50000	100.33445			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.70537			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.41148			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.84462			0.00	0	2,000,000,000.00
SHS05	On 29/06/2017	Spot Bond		8.52500	103.45061		8.52500	103.42702			0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.50199			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.22161			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.52752			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.47625			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.90489			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.06000		108.26641		7.06000	108.24600			0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.25000		110.58454		8.25000	103.34601			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.87500		102.09005		7.87500	102.06827			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.19794			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.11111			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.25697			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.11962			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.52500		108.08261		7.52500	108.06080			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.35580			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.33146			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.10857			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.81500		96.48390		8.81500	96.46103			0.00	0	2,460,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.97812			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.51792			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.94486			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.74300		89.68650		8.74300	89.66542			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.80500		89.37607		8.80500	89.35492			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.17000		105.79885		6.17000	105.78129			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.22500		97.27323		8.22500	97.25193			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.65529			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN009	On 15/09/2017	Spot Bond		7.60500	102.99293		7.60500	102.97170			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		6.66000	113.38993		6.66000	113.36941			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.60000	100.96403		2.60000	101.30727			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		7.60000	103.47549		7.60000	104.35456			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.01454			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.43119			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.06814			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.19000	112.40409		9.19000	113.38934			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.85694			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.85066			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.61853			0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.89787			0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.89791			0.00	0	0.00
SY1013	On 05/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.79648			0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.86014			0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.66534			0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.60813			0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.60797			0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.59281			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.55025			0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.49112			0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.44783			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.30236			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.17107			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1025	On 23/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.98549			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
SY1027	On 20/11/2013	Spot Bond	100.00000	92.87532		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.27000	111.97745		6.27000	111.95845			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.33000	105.56550		8.33000	105.54184			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	62.84575		100.00000	62.70741			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	44.15485		100.00000	44.04788			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	21.57004		100.00000	21.51778			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.30500	101.43185		6.30500	101.41476			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.06147			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.33282			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.49708			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.97434			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.86232			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	100.00000	75.10288		100.00000	74.94867			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.90642			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.01000	106.21803		7.01000	106.19814			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.74362			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.02489			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.10088			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.07002			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.07214			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.04514		7.83000	102.02385			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.06886			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.07151			0.00	0	0.00

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	101.85510			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.06886			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.07151			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	76.88574		7.16000	101.75581			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.07670			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.07628			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.08642			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.08504			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.12609			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.12143			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.06875			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.07214			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	105.01045		8.73000	102.06883			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.07691			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.08620			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.11884			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.06849			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.84083		101.06155	5.82654			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.06843			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.24803			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.07797			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.08219			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.12650			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.06537			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.06687			0.00	0	0.00

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	100.06795			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.06687			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.06795			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.06849			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.06623			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.06795			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.07387			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.07387			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.07387			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.08247			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.08461			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.08193			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.12459			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.12724			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.12618			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.46010			0.00	130,000,000	130,000,000.00
TL15	On 29/04/2015	Spot Bond	7.66000		111.71447		7.66000	105.75008			0.00	0	50,000,000.00
TL20	On 22/02/2020	Spot Bond	7.14000		98.29731		7.14000	98.25433			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.32500		110.71933		7.32500	110.69769			0.00	0	4,200,000,000.00
TN20	On 17/09/2020	Spot Bond	8.16500		113.16258		8.16500	113.13757			0.00	0	14,500,000,000.00
TN23	On 06/11/2023	Spot Bond	8.45500		120.63775		8.45500	120.61061		76,095,000,000,000.00	9,000,000,000	10,920,000,000.00	
TN25	On 19/08/2025	Spot Bond	8.81000		106.66064		8.81000	106.63565			0.00	0	12,400,000,000.00
TN27	On 14/11/2027	Spot Bond	8.84500		104.34541		8.84500	104.32087			0.00	0	2,400,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.48369			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.07666			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	101.38922			0.00	0	0.00
TORQ2		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.21994			0.00	0	0.00
TORQ3		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.25524			0.00	0	0.00
TORQ4		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.25887			0.00	0	0.00
TORQ5		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.43308			0.00	0	0.00
TORQ6		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.79432			0.00	0	0.00
TPDA01		On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.25140			0.00	0	0.00
TPDA02		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.26160			0.00	0	0.00
TPDA03		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.26769			0.00	0	0.00
TR30		On 31/12/2099	Spot Bond	10.00000	99.78606		10.00000	99.75935			0.00	0	0.00
TR31		On 31/12/2099	Spot Bond	9.75000	99.79139		9.75000	99.76534			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	9.79556		100.00000	9.77029			0.00	0	0.00
TSP138		On 06/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.42049			0.00	0	0.00
TSP140		On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.39889			0.00	0	0.00
TSP141		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.90374			0.00	0	0.00
TSP142		On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.29765			0.00	0	0.00
TSP143		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.67415			0.00	0	0.00
TSP144		On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.05897			0.00	0	0.00
TSP145		On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	96.79481			0.00	0	0.00
TSP146		On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.02652			0.00	0	0.00
TSP147		On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	98.82948			0.00	0	0.00
TSP148		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	97.79076			0.00	0	0.00
TSP149		On 03/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.56767			0.00	0	0.00
TSP150		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	94.53801			0.00	0	0.00
TWC023		On 24/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.22567			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC024	On 11/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.10404				0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.01383				0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.98628				0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.90486				0.00	0	0.00
TWC028	On 04/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.20195				0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.17694				0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.11796				0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.08847				0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.17829				0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.10195				0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.02328				0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.08880				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.53500		113.13801	8.53500	113.11188				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.40782				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.01936				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.33445				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	8.76500		105.69433	8.76500	105.66929				0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000		97.73956	100.00000	97.48302				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000		97.84762	100.00000	97.59080				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000		97.88363	100.00000	97.62672				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.34531				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.38716				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.32676				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.37579				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.37791				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.38761			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.39960			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	130.22000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.12000		120.08444		6.12000	120.06477			0.00	0	14,190,000,000.00
WS05	On 01/08/2018	Spot Bond	0.78000		239.71947		0.78000	239.63238			0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.11000		107.94561		6.11000	107.92795			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.93000		110.10061		6.93000	110.08023			0.00	0	8,500,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.20500		111.75729		7.20500	111.73579			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.59000		110.81973		7.59000	110.79730			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.67500		111.12856		7.67500	111.10582			0.00	0	1,500,000,000.00
Z009	On 30/11/2013	Spot Bond	4.96000		99.48627		4.96000	99.47282			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.71000		90.93671		5.71000	90.92280			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.95000		97.88921		4.95000	97.87622			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.96000		96.68770		4.96000	96.67482			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.64000		89.52721		5.64000	89.51353			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.94000		94.75848		4.94000	94.74591			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.71000		90.92280		5.71000	90.90889			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	6.59500		68.03191		6.59500	68.01972			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		25.14283		100.00000	25.09513			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		13.30842		100.00000	13.28317			0.00	0	0.00

**Total for j-Bonds :** 57,005,341,566,812,000.00 9,953,694,200 51 578 747 616.00

**Grand Total:** 57,005,341,924,505,100.00 9,953,727,873 51 580 852 663.00