



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 29/10/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
Derivatives													
\$ / R	On 29/10/2013	Any day expiry	9.88370	9.88370		9.83450	9.83450		12.34	0.00	0	0.00	
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	333.70000	0.33370	284.61420	0.28461	333.700	12.34	0	0.00	
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	0.00000	0.00000	0.11420	0.00011	0.000	12.34	0	0.00	
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	0.00000	0.00000	0.00380	0.00000	0.000	12.34	0	0.00	
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	716.30000	0.71630	765.50380	0.76550	716.300	12.34	0	0.00	
\$ / R	On 31/10/2013	Any day expiry			9.86600	9.86600	9.83390	9.83390		12.23	0	0.00	
\$ / R	On 31/10/2013	Any day expiry	9.80	Call	79.68070	0.07968	66.77490	0.06677	79.681	13.05	0	1,000.00	
\$ / R	On 31/10/2013	Any day expiry	9.80	Put	13.68070	0.01368	32.87490	0.03287	13.681	13.05	0	0.00	
\$ / R	On 31/10/2013	Any day expiry	10.20	Call	0.55890	0.00056	0.89560	0.00090	0.559	19.68	0	1,000.00	
\$ / R	On 31/10/2013	Any day expiry	10.20	Put	334.55890	0.33456	366.99560	0.36700	334.559	19.68	0	0.00	
\$ / R	On 27/11/2013	Any day expiry			9.90280	9.90280	9.87260	9.87260		12.01	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,602.81860	1.60282	1,572.61940	1.57262	1,602.819	17.48	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.01860	0.00002	0.01940	0.00002	0.019	17.48	0	7,500.00	
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	482.92310	0.48292	456.10420	0.45610	482.923	11.82	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	10.12310	0.01012	13.50420	0.01350	10.123	11.82	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	473.69370	0.47369	447.06280	0.44706	473.694	11.82	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	10.89370	0.01089	14.46280	0.01446	10.894	11.82	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	464.51210	0.46451	438.07610	0.43808	464.512	11.82	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	11.71210	0.01171	15.47610	0.01548	11.712	11.82	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	375.80260	0.37580	351.69900	0.35170	375.803	11.87	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	23.00260	0.02300	29.09900	0.02910	23.003	11.87	0	500.00	
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	256.98730	0.25699	237.53930	0.23754	256.987	11.93	0	7,500.00	
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	54.18730	0.05419	64.93930	0.06494	54.187	11.93	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	9.62300	0.00962	9.71370	0.00971	9.623	17.32	0	500.00	
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	856.82300	0.85682	887.11370	0.88711	856.823	17.32	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future			9.92660	9.92660	9.89630	9.89630		12.44	9,491,305.40	9,519	482,827.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,526.60940	2.52661	2,496.30870	2.49631	2,526.609	21.78	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.00940	0.00001	0.00870	0.00001	0.009	21.78	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,926.65330	1.92665	1,896.35720	1.89636	1,926.653	18.18	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.05330	0.00005	0.05720	0.00006	0.053	18.18	0	100.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,177.57940	1.17758	1,147.39600	1.14740	1,177.579	14.44	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	0.97940	0.00098	1.09600	0.00110	0.979	14.44	0	750.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,028.39660	1.02840	998.32460	0.99832	1,028.397	13.69	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	1.79660	0.00180	2.02460	0.00202	1.797	13.69	0	0.00	

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	8.93	Call	1,000.71320	1.00071	970.72700	0.97073	1,000.713	13.55	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	8.93	Put	2.01320	0.00201	2.32700	0.00233	2.013	13.55	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	8.98	Call	951.22790	0.95123	921.38080	0.92138	951.228	13.34	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	8.98	Put	2.52790	0.00253	2.98080	0.00298	2.528	13.34	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.00	Call	929.41690	0.92942	899.62260	0.89962	929.417	13.27	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.00	Put	2.81690	0.00282	3.32260	0.00332	2.817	13.27	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.03	Call	901.92700	0.90193	872.20750	0.87221	901.927	13.17	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.03	Put	3.22700	0.00323	3.80750	0.00381	3.227	13.17	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.10	Call	831.16820	0.83117	801.69170	0.80169	831.168	12.92	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.10	Put	4.56820	0.00457	5.39170	0.00539	4.568	12.92	0.00	0	12,600.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.20	Call	733.92800	0.73393	704.94020	0.70494	733.928	12.58	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.20	Put	7.32800	0.00733	8.64020	0.00864	7.328	12.58	0.00	0	30,750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.40	Call	544.74350	0.54474	517.54480	0.51754	544.743	11.89	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.40	Put	18.14350	0.01814	21.24480	0.02124	18.143	11.89	0.00	0	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.50	Call	456.39350	0.45639	432.73440	0.43273	456.393	11.79	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.50	Put	29.79350	0.02979	36.43440	0.03643	29.793	11.79	0.00	0	34,850.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.55	Call	415.25080	0.41525	392.84300	0.39284	415.251	11.86	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.55	Put	38.65080	0.03865	46.54300	0.04654	38.651	11.86	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.59	Call	383.63500	0.38364	362.29300	0.36229	383.635	11.92	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.59	Put	47.03500	0.04704	55.99300	0.05599	47.035	11.92	0.00	0	20,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Call	375.92260	0.37592	354.85450	0.35485	375.923	11.94	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Put	49.32260	0.04932	58.55450	0.05855	49.323	11.94	0.00	0	24,700.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Call	310.21060	0.31021	291.71250	0.29171	310.211	12.06	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Put	73.61060	0.07361	85.41250	0.08541	73.611	12.06	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Call	303.33950	0.30334	285.13470	0.28513	303.340	12.08	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Put	76.73950	0.07674	88.83470	0.08883	76.739	12.08	0.00	0	400.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Call	276.75470	0.27675	259.73220	0.25973	276.755	12.14	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Put	90.15470	0.09015	103.43220	0.10343	90.155	12.14	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Call	270.33680	0.27034	253.61040	0.25361	270.337	12.15	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Put	93.73680	0.09374	107.31040	0.10731	93.737	12.15	0.00	0	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Call	239.64030	0.23964	224.39370	0.22439	239.640	12.22	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Put	113.04030	0.11304	128.09370	0.12809	113.040	12.22	0.00	0	21,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Call	211.29640	0.21130	197.50540	0.19751	211.296	12.29	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Put	134.69640	0.13470	151.20540	0.15121	134.696	12.29	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Call	185.31210	0.18531	172.93750	0.17294	185.312	12.36	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Put	158.71210	0.15871	176.63750	0.17664	158.712	12.36	0.00	0	4,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Call	157.70440	0.15770	149.42880	0.14943	157.704	12.49	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Put	191.10440	0.19110	213.12880	0.21313	191.104	12.49	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Call	142.74430	0.14274	135.44800	0.13545	142.744	12.69	0.00	0	25,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Put	216.14430	0.21614	239.14800	0.23915	216.144	12.69	0.00	0	5,902.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Call	111.00270	0.11100	105.77220	0.10577	111.003	13.18	0.00	0	250.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Put	284.40270	0.28440	309.47220	0.30947	284.403	13.18	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Call	100.32870	0.10033	95.78320	0.09578	100.329	13.38	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Put	313.72870	0.31373	339.48320	0.33948	313.729	13.38	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Call	97.82440	0.09782	93.43720	0.09344	97.824	13.43	0.00	0	4,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Put	321.22440	0.32122	347.13720	0.34714	321.224	13.43	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Call	86.20710	0.08621	82.54990	0.08255	86.207	13.68	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Put	359.60710	0.35961	386.24990	0.38625	359.607	13.68	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Call	84.05650	0.08406	80.53280	0.08053	84.056	13.73	0.00	0	21,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Put	367.45650	0.36746	394.23280	0.39423	367.457	13.73	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Call	75.98750	0.07599	72.95890	0.07296	75.988	13.93	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Put	399.38750	0.39939	426.65890	0.42666	399.388	13.93	1,597,550.00	4,000	5,300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Call	72.25620	0.07226	69.45270	0.06945	72.256	14.03	0.00	0	750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Put	415.65620	0.41566	443.15270	0.44315	415.656	14.03	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Call	67.01280	0.06701	64.51890	0.06452	67.013	14.18	0.00	0	10,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Put	440.41280	0.44041	468.21890	0.46822	440.413	14.18	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Call	57.68420	0.05768	55.72900	0.05573	57.684	14.48	0.00	0	3,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Put	491.08420		0.49108		519.42900	0.51943	491.084	14.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	52.23640		0.05224		50.58410	0.05058	52.236	14.68	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	525.63640		0.52564		554.28410	0.55428	525.636	14.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Call	43.09660		0.04310		42.22150	0.04222	43.097	15.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	596.49660		0.59650		625.92150	0.62592	596.497	15.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	40.24120		0.04024		39.50440	0.03950	40.241	15.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	623.64120		0.62364		653.20440	0.65320	623.641	15.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	36.76660		0.03677		36.19150	0.03619	36.767	15.50	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	660.16660		0.66017		689.89150	0.68989	660.167	15.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	35.95290		0.03595		35.41530	0.03542	35.953	15.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	669.35290		0.66935		699.11530	0.69912	669.353	15.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	32.90370		0.03290		32.49810	0.03250	32.904	15.78	0.00	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	706.30370		0.70630		736.19810	0.73620	706.304	15.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	29.50860		0.02951		29.24200	0.02924	29.509	16.06	0.00	0	19,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	752.90860		0.75291		782.94200	0.78294	752.909	16.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	26.52230		0.02652		26.36890	0.02637	26.522	16.35	0.00	0	550.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	799.92230		0.79992		830.06890	0.83007	799.922	16.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	21.56930		0.02157		21.58180	0.02158	21.569	16.91	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	894.96930		0.89497		925.28180	0.92528	894.969	16.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	19.90800		0.01991		19.96900	0.01997	19.908	17.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	933.30800		0.93331		963.66900	0.96367	933.308	17.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	17.03460		0.01703		17.10080	0.01710	17.035	17.59	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	1,010.43460		1.01043		1,040.80080	1.04080	1,010.435	17.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	14.49360		0.01449		14.54410	0.01454	14.494	18.00	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,087.89360		1.08789		1,118.24410	1.11824	1,087.894	18.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	10.70560		0.01071		10.87030	0.01087	10.706	18.73	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	1,234.10560		1.23411		1,264.57030	1.26457	1,234.106	18.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	9.71290		0.00971		9.90100	0.00990	9.713	18.97	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,283.11290		1.28311		1,313.60100	1.31360	1,283.113	18.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	7.33430		0.00733		7.56390	0.00756	7.334	19.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,430.73430		1.43073		1,461.26390	1.46126	1,430.734	19.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	5.63080		0.00563		5.87370	0.00587	5.631	20.41	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,579.03080		1.57903		1,609.57370	1.60957	1,579.031	20.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	4.05980		0.00406		4.29800	0.00430	4.060	21.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,777.45980		1.77746		1,807.99800	1.80800	1,777.460	21.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	2.29310		0.00229		2.06640	0.00207	2.293	22.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	2,075.69310		2.07569		2,105.76640	2.10577	2,075.693	22.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	0.47820		0.00048		0.33180	0.00033	0.478	21.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,423.87820		2.42388		2,454.03180	2.45403	2,423.878	21.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	0.22240		0.00022		0.13060	0.00013	0.222	21.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,573.62240		2.57362		2,603.83060	2.60383	2,573.622	21.19	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			9.94150		9.94150		9.91110	9.91110		12.38	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	437.73760		0.43774		415.83500	0.41584	437.738	11.75	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	46.23760		0.04624		54.73500	0.05473	46.238	11.75	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	406.76960		0.40677		385.87990	0.38588	406.770	11.81	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	55.26960		0.05527		64.77990	0.06478	55.270	11.81	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	399.21070		0.39921		378.58070	0.37858	399.211	11.83	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	57.71070		0.05771		67.48070	0.06748	57.711	11.83	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	391.72830		0.39173		371.35880	0.37136	391.728	11.85	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	60.22830		0.06023		70.25880	0.07026	60.228	11.85	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	29.05240		0.02905		29.06280	0.02906	29.052	16.79	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	927.55240		0.92755		957.96280	0.95796	927.552	16.79	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			9.99590		9.99590		9.96450	9.96450		12.88	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	1,697.37060		1.69737		1,666.18120	1.66618	1,697.371	15.03	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	1.47060		0.00147		1.68120	0.00168	1.471	15.03	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	210.21200		0.21021		202.23760	0.20224	210.212	13.36	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	334.31200		0.33431		357.73760	0.35774	334.312	13.36	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 28/01/2014	Any day expiry	10.51	Call	114.21660	0.11422			110.82020	0.11082	114.217	14.93	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	628.31660	0.62832			656.32020	0.65632	628.317	14.93	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	112.55220	0.11255			109.23200	0.10923	112.552	14.97	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	636.65220	0.63665			664.73200	0.66473	636.652	14.97	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	110.91630	0.11092			107.66920	0.10767	110.916	15.01	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	645.01630	0.64502			673.16920	0.67317	645.016	15.01	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.03780		10.03780		10.00630	10.00630		13.48	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	1,741.28620	1.74129		1,710.17800	1.71018		1,741.286	14.87	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	3.48620	0.00349		3.87800	0.00388		3.486	14.87	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	325.67900	0.32568			312.72160	0.31272	325.679	13.37	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	287.87900	0.28788			306.42160	0.30642	287.879	13.37	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	155.89090	0.15589			151.39400	0.15139	155.891	15.34	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	688.09090	0.68809			715.09400	0.71509	688.091	15.34	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	154.01610	0.15402			149.59040	0.14959	154.016	15.38	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	696.21610	0.69622			723.29040	0.72329	696.216	15.38	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	152.16590	0.15217			147.81410	0.14781	152.166	15.42	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	704.36590	0.70437			731.51410	0.73151	704.366	15.42	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.03920		10.03920		10.00770	10.00770		13.50	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	146.69960	0.14670			142.55250	0.14255	146.700	15.57	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	737.49960	0.73750			764.85250	0.76485	737.500	15.57	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.04060		10.04060		10.00910	10.00910		13.52	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	980.10500	0.98010			952.06930	0.95207	980.105	12.83	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	29.50500	0.02950			32.96930	0.03297	29.505	12.83	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	971.00070	0.97100			943.03990	0.94304	971.001	12.82	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	30.40070	0.03040			33.93990	0.03394	30.401	12.82	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	961.91830	0.96192			934.03430	0.93403	961.918	12.81	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	31.31830	0.03132			34.93430	0.03493	31.318	12.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.06500		10.06500		10.03350	10.03350		13.63	28,192,065.00	2,801	70,126.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,366.42630	2.36643		2,335.05440	2.33505		2,366.426	16.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	1.42630	0.00143		1.55440	0.00155		1.426	16.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,869.56560	1.86957		1,838.50900	1.83851		1,869.566	15.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	4.56560	0.00457		5.00900	0.00501		4.566	15.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,379.78830	1.37979		1,349.65670	1.34966		1,379.788	13.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	14.78830	0.01479		16.15670	0.01616		14.788	13.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	870.34210	0.87034		843.74500	0.84374		870.342	12.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	55.34210	0.05534		60.24500	0.06024		55.342	12.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	599.99590	0.60000		578.72600	0.57873		599.996	12.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	124.99590	0.12500		135.22600	0.13523		124.996	12.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	593.25920	0.59326		572.19070	0.57219		593.259	12.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	128.25920	0.12826		138.69070	0.13869		128.259	12.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	586.57760	0.58658		565.71140	0.56571		586.578	12.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	131.57760	0.13158		142.21140	0.14221		131.578	12.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	528.84690	0.52885		509.82190	0.50982		528.847	12.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	163.84690	0.16385		176.32190	0.17632		163.847	12.87	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	498.65060	0.49865		480.66260	0.48066		498.651	12.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	183.65060	0.18365		197.16260	0.19716		183.651	12.98	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	469.79160	0.46979		452.84580	0.45285		469.792	13.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	204.79160	0.20479		219.34580	0.21935		204.792	13.09	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	416.03670	0.41604		401.16130	0.40116		416.037	13.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	251.03670	0.25104		267.66130	0.26766		251.037	13.31	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	367.43800	0.36744		354.57010	0.35457		367.438	13.52	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	302.43800	0.30244		321.07010	0.32107		302.438	13.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	306.62860	0.30663		296.25130	0.29625		306.629	13.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	391.62860	0.39163		412.75130	0.41275		391.629	13.97	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	272.67010	0.27267		263.67020	0.26367		272.670	14.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	457.67010	0.45767		480.17020	0.48017		457.670	14.30	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	257.21030	0.25721		248.84500	0.24884		257.210	14.47	0.00	0	46,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	492.21030		0.49221	515.34500	0.51535	492.210	14.47	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	242.69710		0.24270	234.93090	0.23493	242.697	14.64	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	527.69710		0.52770	551.43090	0.55143	527.697	14.64	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	229.07660		0.22908	221.87270	0.22187	229.077	14.81	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	564.07660		0.56408	588.37270	0.58837	564.077	14.81	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	216.29620		0.21630	209.62590	0.20963	216.296	14.98	0.00	0	7,500.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	601.29620		0.60130	626.12590	0.62613	601.296	14.98	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	204.31230		0.20431	198.14080	0.19814	204.312	15.14	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	639.31230		0.63931	664.64080	0.66464	639.312	15.14	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	182.74540		0.18275	177.43380	0.17743	182.745	15.49	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	717.74540		0.71775	743.93380	0.74393	717.745	15.49	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	180.75960		0.18076	175.52290	0.17552	180.760	15.53	0.00	0	7,500.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	725.75960		0.72576	752.02290	0.75202	725.760	15.53	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	173.06800		0.17307	168.12210	0.16812	173.068	15.67	0.00	0	6.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	758.06800		0.75807	784.62210	0.78462	758.068	15.67	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	140.07410		0.14007	136.35530	0.13636	140.074	16.38	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	925.07410		0.92507	952.85530	0.95286	925.074	16.38	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	120.35720		0.12036	117.35060	0.11735	120.357	16.91	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,055.35720		1.05536	1,083.85060	1.08385	1,055.357	16.91	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	109.08950		0.10909	106.47360	0.10647	109.090	17.26	0.00	0	400.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,144.08950		1.14409	1,172.97360	1.17297	1,144.089	17.26	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	103.93350		0.10393	101.49200	0.10149	103.934	17.43	0.00	0	250.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,188.93350		1.18893	1,217.99200	1.21799	1,188.934	17.43	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	94.53700		0.09454	92.40800	0.09241	94.537	17.78	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,279.53700		1.27954	1,308.90800	1.30891	1,279.537	17.78	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	75.52630		0.07553	74.00260	0.07400	75.526	18.65	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,510.52630		1.51053	1,540.50260	1.54050	1,510.526	18.65	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	61.41800		0.06142	60.31270	0.06031	61.418	19.51	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,746.41800		1.74642	1,776.81270	1.77681	1,746.418	19.51	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	50.82090		0.05082	50.01070	0.05001	50.821	20.38	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,985.82090		1.98582	2,016.51070	2.01651	1,985.821	20.38	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	47.42570		0.04743	46.71860	0.04672	47.426	21.76	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,232.42570		2.23243	2,263.21860	2.26322	2,232.426	21.76	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	46.13550		0.04614	45.47450	0.04547	46.136	23.26	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,481.13550		2.48114	2,511.97450	2.51197	2,481.135	23.26	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	45.66870		0.04567	45.02520	0.04503	45.669	24.17	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,630.66870		2.63067	2,661.52520	2.66153	2,630.669	24.17	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	45.55720		0.04556	44.91890	0.04492	45.557	24.47	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,680.55720		2.68056	2,711.41890	2.71142	2,680.557	24.47	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	45.34140		0.04534	44.71460	0.04471	45.341	25.37	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,830.34140		2.83034	2,861.21460	2.86121	2,830.341	25.37	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	45.28730		0.04529	44.66750	0.04467	45.287	26.28	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,980.28730		2.98029	3,011.16750	3.01117	2,980.287	26.28	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	11.99130		0.01199	11.90740	0.01191	11.991	26.58	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	4,196.99130		4.19699	4,228.40740	4.22841	4,196.991	26.58	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	8.96680		0.00897	8.91930	0.00892	8.967	26.58	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,443.96680		4.44397	4,475.41930	4.47542	4,443.967	26.58	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry			10.06790		10.06790	10.03640	10.03640		13.66	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,015.25210		1.01525	987.40390	0.98740	1,015.252	12.95	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	37.35210		0.03735	41.00390	0.04100	37.352	12.95	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,006.27230		1.00627	978.49600	0.97850	1,006.272	12.94	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	38.37230		0.03837	42.09600	0.04210	38.372	12.94	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	997.31660		0.99732	969.61210	0.96961	997.317	12.93	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	39.41660		0.03942	43.21210	0.04321	39.417	12.93	0.00	0	0.00	
\$ / R	On 26/03/2014	Any day expiry			10.07800		10.07800	10.04650	10.04650		13.85	0.00	0	0.00	
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	1,785.07230		1.78507	1,754.10800	1.75411	1,785.072	15.09	0.00	0	0.00	
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	7.07230		0.00707	7.60800	0.00761	7.072	15.09	0.00	0	6,000.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	343.91390		0.34391		333.14200	0.33314	343.914	13.85	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	365.91390		0.36591		386.64200	0.38664	365.914	13.85	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.16600		10.16600		10.13440	10.13440		14.25	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	539.13400		0.53913		523.52510	0.52353	539.134	13.73	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	313.13400		0.31313		329.12510	0.32913	313.134	13.73	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	534.23280		0.53423		518.78170	0.51878	534.233	13.75	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	318.23280		0.31823		334.38170	0.33438	318.233	13.75	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	529.37350		0.52937		514.07970	0.51408	529.373	13.78	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	323.37350		0.32337		339.67970	0.33968	323.373	13.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.19220		10.19220		10.16060	10.16060		14.49	0.00	0	18,342.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,202.77620		2.20278		2,171.79140	2.17179	2,202.776	15.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	10.57620		0.01058		11.19140	0.01119	10.576	15.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,766.32360		1.76632		1,735.95760	1.73596	1,766.324	14.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	24.12360		0.02412		25.35760	0.02536	24.124	14.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,585.81400		1.58581		1,555.84580	1.55585	1,585.814	14.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	33.61400		0.03361		35.24580	0.03525	33.614	14.31	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,482.76150		1.48276		1,453.07550	1.45308	1,482.761	14.07	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	40.56150		0.04056		42.47550	0.04248	40.562	14.07	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,454.87080		1.45487		1,425.26950	1.42527	1,454.871	14.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	42.67080		0.04267		44.66950	0.04467	42.671	14.01	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,253.65960		1.25366		1,224.78780	1.22479	1,253.660	13.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	61.45960		0.06146		64.18780	0.06419	61.460	13.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,076.91260		1.07691		1,051.15220	1.05115	1,076.913	13.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	84.71260		0.08471		90.55220	0.09055	84.713	13.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	779.78910		0.77979		757.36960	0.75737	779.789	13.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	177.58910		0.17759		186.76960	0.18677	177.589	13.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	772.83640		0.77284		750.51080	0.75051	772.836	13.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	180.63640		0.18064		189.91080	0.18991	180.636	13.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	765.92190		0.76592		743.68510	0.74369	765.922	13.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	183.72190		0.18372		193.08510	0.19309	183.722	13.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	676.19380		0.67619		658.78630	0.65879	676.194	13.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	233.99380		0.23399		248.18630	0.24819	233.994	13.35	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	648.17660		0.64818		631.40020	0.63140	648.177	13.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	255.97660		0.25598		270.80020	0.27080	255.977	13.47	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	560.77700		0.56078		546.03810	0.54604	560.777	13.91	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	338.57700		0.33858		355.43810	0.35544	338.577	13.91	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	541.91910		0.54192		527.63230	0.52763	541.919	14.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	359.71910		0.35972		377.03230	0.37703	359.719	14.01	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	489.03830		0.48904		476.04240	0.47604	489.038	14.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	426.83830		0.42684		445.44240	0.44544	426.838	14.31	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	284.57930		0.28458		277.91870	0.27792	284.579	16.20	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	892.37930		0.89238		917.31870	0.91732	892.379	16.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	162.06000		0.16206		158.90910	0.15891	162.060	18.46	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,569.86000		1.56986		1,598.30910	1.59831	1,569.860	18.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	134.43560		0.13444		132.06980	0.13207	134.436	19.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,842.23560		1.84224		1,871.46980	1.87147	1,842.236	19.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	126.74020		0.12674		124.59080	0.12459	126.740	19.56	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,934.54020		1.93454		1,963.99080	1.96399	1,934.540	19.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	113.21070		0.11321		111.43000	0.11143	113.211	20.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,121.01070		2.12101		2,150.83000	2.15083	2,121.011	20.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	110.77170		0.11077		110.73450	0.11073	110.772	20.22	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	2,158.57170		2.15857		2,190.13450	2.19013	2,158.572	20.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	106.62980		0.10663		107.19560	0.10720	106.630	21.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,414.42980		2.41443		2,446.59560	2.44660	2,414.430	21.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	103.44480		0.10344		104.21160	0.10421	103.445	23.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,811.24480		2.81124		2,843.61160	2.84361	2,811.245	23.56	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.19950		10.19950		10.16790	10.16790		14.50	0.00	0	0.00

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 18/06/2014	Any day expiry	8.78	Call	1,463.14060		1.46314		1,433.61880	1.43362	1,463.141	13.98	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	43.64060		0.04364		45.71880	0.04572	43.641	13.98	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	498.33380		0.49833		485.32850	0.48533	498.334	14.32	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	428.83380		0.42883		447.42850	0.44743	428.834	14.32	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	115.21230		0.11521		115.19550	0.11520	115.212	20.18	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	2,155.71230		2.15571		2,187.29550	2.18730	2,155.712	20.18	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.29620		10.29620		10.26460	10.26460		14.99	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	685.56330		0.68556		670.85510	0.67086	685.563	14.21	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	379.36330		0.37936		396.25510	0.39626	379.363	14.21	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	680.80310		0.68080		666.19730	0.66620	680.803	14.23	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	384.60310		0.38460		401.59730	0.40160	384.603	14.23	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	676.07430		0.67607		661.57380	0.66157	676.074	14.26	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	389.87430		0.38987		406.97380	0.40697	389.874	14.26	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	542.12140		0.54212		530.65700	0.53066	542.121	15.07	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	575.92140		0.57592		596.05700	0.59606	575.921	15.07	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	193.22500		0.19323		190.53560	0.19054	193.225	19.43	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,967.02500		1.96702		1,995.93560	1.99594	1,967.025	19.43	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.33350		10.33350		10.30180	10.30180		15.19	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,452.03300		2.45203		2,420.88730	2.42089	2,452.033	15.81	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	18.53300		0.01853		19.08730	0.01909	18.533	15.81	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	1,970.73950		1.97074		1,940.73620	1.94074	1,970.740	14.69	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	37.23950		0.03724		38.93620	0.03894	37.239	14.69	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,513.42360		1.51342		1,484.73020	1.48473	1,513.424	13.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	79.92360		0.07992		82.93020	0.08293	79.924	13.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	1,425.71160		1.42571		1,397.35710	1.39736	1,425.712	13.85	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	92.21160		0.09221		95.55710	0.09556	92.212	13.85	922,116.00	10,000	30,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,172.47480		1.17247		1,148.31180	1.14831	1,172.475	13.43	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	138.97480		0.13897		146.51180	0.14651	138.975	13.43	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	958.68610		0.95869		936.91120	0.93691	958.686	13.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	225.18610		0.22519		235.11120	0.23511	225.186	13.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	775.93390		0.77593		759.72550	0.75973	775.934	14.05	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	342.43390		0.34243		357.92550	0.35793	342.434	14.05	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	726.49850		0.72650		711.41590	0.71142	726.499	14.30	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	392.99850		0.39300		409.61590	0.40962	392.998	14.30	0.00	0	30,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	601.60440		0.60160		589.50590	0.58951	601.604	15.04	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	558.10440		0.55810		577.70590	0.57771	558.104	15.04	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	597.75780		0.59776		585.74870	0.58575	597.758	15.06	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	564.25780		0.56426		583.94870	0.58395	564.258	15.06	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	593.93590		0.59394		581.98500	0.58199	593.936	15.09	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	570.43590		0.57044		590.18500	0.59019	570.436	15.09	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	399.14860		0.39915		391.99050	0.39199	399.149	16.66	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,015.64860		1.01565		1,040.19050	1.04019	1,015.649	16.66	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	227.33580		0.22734		224.33570	0.22434	227.336	19.18	2,273,358.00	10,000	30,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,893.83580		1.89384		1,922.53570	1.92254	1,893.836	19.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	216.77380		0.21677		214.04120	0.21404	216.774	19.42	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,983.27380		1.98327		2,012.24120	2.01224	1,983.274	19.42	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	184.32540		0.18433		185.18960	0.18519	184.325	21.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,450.82540		2.45083		2,483.38960	2.48339	2,450.825	21.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	176.17260		0.17617		177.41640	0.17742	176.173	23.43	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,992.67260		2.99267		3,025.61640	3.02562	2,992.673	23.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.47870		10.47870		10.44730	10.44730		15.75	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,510.43910		2.51044		2,479.77970	2.47978	2,510.439	15.54	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	31.73910		0.03174		32.47970	0.03248	31.739	15.54	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,083.79730		2.08380		2,054.59320	2.05459	2,083.797	14.66	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	55.09730		0.05510		57.29320	0.05729	55.097	14.66	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,038.07330		2.03807		2,008.98960	2.00899	2,038.073	14.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	59.37330		0.05937		61.68960	0.06169	59.373	14.62	0.00	0	0.00

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	12/12/2014		Foreign Exchange Future	8.55	Call	1,992.61990	1.99262			1,963.66130	1.96366	1,992.620	14.58	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Put	63.91990	0.06392			66.36130	0.06636	63.920	14.58	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.00	Call	1,597.68880	1.59769			1,570.09180	1.57009	1,597.689	14.21	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.00	Put	118.98880	0.11899			122.79180	0.12279	118.989	14.21	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.50	Call	1,200.63130	1.20063			1,178.73490	1.17873	1,200.631	13.91	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.50	Put	221.93130	0.22193			231.43490	0.23143	221.931	13.91	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Call	1,134.07340	1.13407			1,112.93390	1.11293	1,134.073	14.04	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Put	255.37340	0.25537			265.63390	0.26563	255.373	14.04	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Call	896.61930	0.89662			880.83460	0.88083	896.619	14.55	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Put	417.91930	0.41792			433.53460	0.43353	417.919	14.55	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.50	Call	686.25070	0.68625			674.69560	0.67470	686.251	15.75	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.50	Put	707.55070	0.70755			727.39560	0.72740	707.551	15.75	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Call	529.10810	0.52911			521.02400	0.52102	529.108	16.82	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Put	1,050.40810	1.05041			1,073.72400	1.07372	1,050.408	16.82	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.50	Call	416.35910	0.41636			410.79440	0.41079	416.359	17.90	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.50	Put	1,437.65910	1.43766			1,463.49440	1.46349	1,437.659	17.90	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	12.00	Call	333.36890	0.33337			329.43270	0.32943	333.369	18.94	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	12.00	Put	1,854.66890	1.85467			1,882.13270	1.88213	1,854.669	18.94	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future			9.92660	9.92660			9.89630	9.89630		12.44	516,183.20	52	744.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Call	46,482.36680	0.46482			44,092.66650	0.44093	46,482.367	11.78	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Put	2,822.36680	0.02822			3,462.66650	0.03463	2,822.367	11.78	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Call	45,639.34800	0.45639			43,273.44390	0.43273	45,639.348	11.79	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Put	2,979.34800	0.02979			3,643.44390	0.03643	2,979.348	11.79	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Call	44,802.77840	0.44803			42,461.17000	0.42461	44,802.778	11.81	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Put	3,142.77840	0.03143			3,831.17000	0.03831	3,142.778	11.81	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Call	7,598.75430	0.07599			7,295.88800	0.07296	7,598.754	13.93	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Put	39,938.75430	0.39939			42,665.88800	0.42666	39,938.754	13.93	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Call	5,913.85090	0.05914			5,710.07880	0.05710	5,913.851	14.43	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Put	48,253.85090	0.48254			51,080.07880	0.51080	48,253.851	14.43	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Put	94,291.78300	0.94292			97,328.91800	0.97329	94,291.783	17.20	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Call	1,951.78300	0.01952			1,958.91800	0.01959	1,951.783	17.20	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			10.06500	10.06500			10.03350	10.03350		13.63	0.00	0	25.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Call	20,664.78260	0.20665			20,037.95490	0.20038	20,664.783	15.11	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Put	63,164.78260	0.63165			65,687.95490	0.65688	63,164.783	15.11	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Call	20,431.22890	0.20431			19,814.07960	0.19814	20,431.229	15.14	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Put	63,931.22890	0.63931			66,464.07960	0.66464	63,931.229	15.14	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Call	20,200.66370	0.20201			19,593.06880	0.19593	20,200.664	15.18	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Put	64,700.66370	0.64701			67,243.06880	0.67243	64,700.664	15.18	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future			10.19220	10.19220			10.16060	10.16060		14.49	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Call	30,965.10240	0.30965			30,218.07080	0.30218	30,965.102	15.88	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Put	80,745.10240	0.80745			83,158.07080	0.83158	80,745.102	15.88	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Put	81,504.09890	0.81504			83,926.92710	0.83927	81,504.099	15.91	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Call	30,724.09890	0.30724			29,986.92710	0.29987	30,724.099	15.91	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Call	30,487.50990	0.30488			29,757.69280	0.29758	30,487.510	15.94	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Put	82,267.50990	0.82268			84,697.69280	0.84698	82,267.510	15.94	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future			15.96340	15.96340			15.99230	15.99230		11.78	5,587,190.00	350	29,994.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Call	1,088.89710	1.08890			1,120.25570	1.12026	1,088.897	12.38	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Put	15,497.10	0.01550			17,955.70	0.01796	15,497	12.38	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Call	1,079.10620	1.07911			1,110.51820	1.11052	1,079.106	12.31	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Put	15,706.20	0.01571			18,218.20	0.01822	15,706	12.31	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Call	1,069.31940	1.06932			1,100.78510	1.10079	1,069.319	12.25	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Put	15,919.40	0.01592			18,485.10	0.01849	15,919	12.25	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future			16.17390	16.17390			16.20190	16.20190		12.88	64,695.60	4	6,298.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	3,335.17450	3.33517			3,363.53750	3.36354	3,335.175	18.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put		11.27450	0.01127		11.63750	0.01164	11.275	18.02	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	3,186.44760		3.18645	3,215.01680	3.21502		3,186.448	17.51	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	12.54760		0.01255	13.11680	0.01312		12.548	17.51	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	1,952.33690		1.95234	1,979.72560	1.97973		1,952.337	12.88	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	28.43690		0.02844	27.82560	0.02783		28.437	12.88	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,913.20160		1.91320	1,940.50850	1.94051		1,913.202	12.73	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	29.30160		0.02930	28.60850	0.02861		29.302	12.73	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,903.42340		1.90342	1,930.70840	1.93071		1,903.423	12.69	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	29.52340		0.02952	28.80840	0.02881		29.523	12.69	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,893.64860		1.89365	1,920.91130	1.92091		1,893.649	12.65	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	29.74860		0.02975	29.01130	0.02901		29.749	12.65	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	1,708.39360		1.70839	1,735.18400	1.73518		1,708.394	11.95	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	34.49360		0.03449	33.28400	0.03328		34.494	11.95	0.00	0	327.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.36700		16.36700	16.39570		16.39570		13.56	0.00	0	200.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	849.93170		0.84993	872.81130	0.87281		849.932	13.22	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	522.93170		0.52293	517.11130	0.51711		522.932	13.22	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	844.92180		0.84492	867.75380	0.86775		844.922	13.24	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	527.92180		0.52792	522.05380	0.52205		527.922	13.24	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	532.93200		0.53293	527.02140	0.52702		532.932	13.25	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	839.93200		0.83993	862.72140	0.86272		839.932	13.25	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			16.58140		16.58140	16.61100		16.61100		14.05	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	774.38680		0.77439	795.24520	0.79525		774.387	14.37	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	1,032.98680		1.03299	1,024.24520	1.02425		1,032.987	14.37	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	770.93600		0.77094	791.73850	0.79174		770.936	14.38	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	1,039.53600		1.03954	1,030.73850	1.03074		1,039.536	14.38	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	767.50830		0.76751	788.24860	0.78825		767.508	14.40	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	1,046.10830		1.04611	1,037.24860	1.03725		1,046.108	14.40	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10147		0.10147	0.10139		0.10139		16.21	0.00	0	14,314.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,153.92760		0.01154	1,145.47200	0.01145		1,153.928	18.10	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	6.92760		0.00007	6.97200	0.00007		6.928	18.10	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	309.68510		0.00310	307.25050	0.00307		309.685	16.21	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	162.68510		0.00163	168.75050	0.00169		162.685	16.21	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	38.93710		0.00039	40.06650	0.00040		38.937	19.03	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	891.93710		0.00892	901.56650	0.00902		891.937	19.03	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10296		0.10296	0.10286		0.10286		16.86	0.00	0	50.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,333.22800		0.01333	1,325.10590	0.01325		1,333.228	15.97	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	37.52800		0.00038	38.90590	0.00039		37.528	15.97	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	585.24050		0.00585	581.67860	0.00582		585.241	16.86	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	289.54050		0.00290	295.47860	0.00295		289.540	16.86	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	226.55440		0.00227	226.85950	0.00227		226.554	19.17	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	930.85440		0.00931	940.65950	0.00941		930.854	19.17	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.70550		13.70550	13.65060		13.65060		11.67	55,520,980.50	4,051	78,480.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,505.76360		2.50576	2,450.97870	2.45098		2,505.764	18.86	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	0.26360		0.00026	0.37870	0.00038		0.264	18.86	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,262.97550		2.26298	2,208.25750	2.20826		2,262.975	17.91	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	0.47550		0.00048	0.65750	0.00066		0.475	17.91	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,213.03750		2.21304	2,158.33750	2.15834		2,213.038	17.72	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	0.53750		0.00054	0.73750	0.00074		0.538	17.72	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,163.10780		2.16311	2,108.42770	2.10843		2,163.108	17.53	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	0.60780		0.00061	0.82770	0.00083		0.608	17.53	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Call	1,459.13640		1.45914	1,405.10200	1.40510		1,459.136	14.78	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Put	3.63640		0.00364	4.50200	0.00450		3.636	14.78	0.00	0	22,875.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Put	4.14300		0.00414	5.10000	0.00510		4.143	14.58	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Call	1,409.64300		1.40964	1,355.70000	1.35570		1,409.643	14.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Future	12.50	Call	1,212.16150	1.21216	1,158.83820	1.15884	1,212.161	13.68	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.50	Put	6.66150	0.00666	8.23820	0.00824	6.661	13.68	0.00	0	200.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.60	Call	1,113.93010	1.11393	1,061.13240	1.06113	1,113.930	13.21	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.60	Put	8.43010	0.00843	10.53240	0.01053	8.430	13.21	0.00	0	200.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.70	Put	10.72470	0.01072	13.51880	0.01352	10.725	12.74	0.00	0	25,925.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.70	Call	1,016.22470	1.01622	964.11880	0.96412	1,016.225	12.74	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.75	Call	967.62030	0.96762	915.93850	0.91594	967.620	12.51	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.75	Put	12.12030	0.01212	15.33850	0.01534	12.120	12.51	0.00	0	800.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.85	Call	871.04410	0.87104	820.40100	0.82040	871.044	12.04	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.85	Put	15.54410	0.01554	19.80100	0.01980	15.544	12.04	0.00	0	15,000.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.95	Put	20.04150	0.02004	25.66280	0.02566	20.042	11.57	0.00	0	12,600.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.95	Call	775.54150	0.77554	726.26280	0.72626	775.541	11.57	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	13.10	Call	640.09370	0.64009	596.54630	0.59655	640.094	11.38	0.00	0	200.00	
€ / R	On	13/12/2013	Foreign Exchange Future	13.10	Put	34.59370	0.03459	45.94630	0.04595	34.594	11.38	0.00	0	6,100.00	
€ / R	On	13/12/2013	Foreign Exchange Future	13.20	Call	556.20050	0.55620	515.80170	0.51580	556.201	11.43	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	13.20	Put	50.70050	0.05070	65.20170	0.06520	50.701	11.43	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	13.40	Put	99.12030	0.09912	120.79560	0.12080	99.120	11.53	0.00	0	3,600.00	
€ / R	On	13/12/2013	Foreign Exchange Future	13.40	Call	404.62030	0.40462	371.39560	0.37140	404.620	11.53	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	14.00	Call	126.02890	0.12603	115.22440	0.11522	126.029	12.66	0.00	0	200.00	
€ / R	On	13/12/2013	Foreign Exchange Future	14.00	Put	420.52890	0.42053	464.62440	0.46462	420.529	12.66	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	14.15	Call	93.42770	0.09343	85.39570	0.08540	93.428	13.16	0.00	0	15,250.00	
€ / R	On	13/12/2013	Foreign Exchange Future	14.15	Put	537.92770	0.53793	584.79570	0.58480	537.928	13.16	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	14.40	Put	751.35830	0.75136	801.55440	0.80155	751.358	14.00	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	14.40	Call	56.85830	0.05686	52.15440	0.05215	56.858	14.00	0.00	0	12,600.00	
€ / R	On	13/12/2013	Foreign Exchange Future	14.65	Call	35.88780	0.03589	32.95770	0.03296	35.888	14.93	0.00	0	12,200.00	
€ / R	On	13/12/2013	Foreign Exchange Future	14.65	Put	980.38780	0.98039	1,032.35770	1.03236	980.388	14.93	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	15.05	Call	18.17410	0.01817	16.26650	0.01627	18.174	16.41	0.00	0	10,800.00	
€ / R	On	13/12/2013	Foreign Exchange Future	15.05	Put	1,362.67410	1.36267	1,415.66650	1.41567	1,362.674	16.41	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	15.35	Put	1,654.00020	1.65400	1,707.99630	1.70800	1,654.000	16.97	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	15.35	Call	9.50020	0.00950	8.59630	0.00860	9.500	16.97	0.00	0	7,500.00	
€ / R	On	17/03/2014	Foreign Exchange Future			13.89760	13.89760	13.84060	13.84060		12.96	6,948,800.00	500	25,565.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.49	Call	1,448.75770	1.44876	1,397.64180	1.39764	1,448.758	12.71	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.49	Put	41.15770	0.04116	47.04180	0.04704	41.158	12.71	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.50	Call	1,439.27950	1.43928	1,388.57550	1.38858	1,439.280	12.67	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.50	Put	41.67950	0.04168	47.97550	0.04798	41.679	12.67	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.51	Call	1,430.12270	1.43012	1,379.52490	1.37952	1,430.123	12.67	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.51	Put	42.52270	0.04252	48.92490	0.04892	42.523	12.67	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.65	Call	1,303.68220	1.30368	1,254.56410	1.25456	1,303.682	12.56	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.65	Put	56.08220	0.05608	63.96410	0.06396	56.082	12.56	0.00	0	500.00	
€ / R	On	13/06/2014	Foreign Exchange Future			14.07410	14.07410	14.01660	14.01660		13.58	0.00	0	500.00	
€ / R	On	13/06/2014	Foreign Exchange Future	13.79	Call	732.83010	0.73283	706.79120	0.70679	732.830	13.23	0.00	0	0.00	
€ / R	On	13/06/2014	Foreign Exchange Future	13.79	Put	448.73010	0.44873	480.19120	0.48019	448.730	13.23	0.00	0	0.00	
€ / R	On	13/06/2014	Foreign Exchange Future	13.80	Call	727.84210	0.72784	701.96940	0.70197	727.842	13.25	0.00	0	0.00	
€ / R	On	13/06/2014	Foreign Exchange Future	13.80	Put	453.74210	0.45374	485.36940	0.48537	453.742	13.25	0.00	0	0.00	
€ / R	On	13/06/2014	Foreign Exchange Future	13.81	Put	458.78780	0.45879	490.58080	0.49058	458.788	13.26	0.00	0	0.00	
€ / R	On	13/06/2014	Foreign Exchange Future	13.81	Call	722.88780	0.72289	697.18080	0.69718	722.888	13.26	0.00	0	0.00	
€ / R	On	15/09/2014	Foreign Exchange Future			14.27040	14.27040	14.21290	14.21290		14.17	0.00	0	0.00	
€ / R	On	15/09/2014	Foreign Exchange Future	14.34	Call	730.85130	0.73085	711.81070	0.71181	730.851	14.31	0.00	0	0.00	
€ / R	On	15/09/2014	Foreign Exchange Future	14.34	Put	800.45130	0.80045	838.91070	0.83891	800.451	14.31	0.00	0	0.00	
€ / R	On	15/09/2014	Foreign Exchange Future	14.35	Call	727.10560	0.72711	708.18760	0.70819	727.106	14.32	0.00	0	0.00	
€ / R	On	15/09/2014	Foreign Exchange Future	14.35	Put	806.70560	0.80671	845.28760	0.84529	806.706	14.32	0.00	0	0.00	
€ / R	On	15/09/2014	Foreign Exchange Future	14.36	Call	723.38610	0.72339	704.58470	0.70458	723.386	14.34	0.00	0	0.00	
€ / R	On	15/09/2014	Foreign Exchange Future	14.36	Put	812.98610	0.81299	851.68470	0.85168	812.986	14.34	0.00	0	0.00	
€ / R	On	12/12/2014	Foreign Exchange Future			14.47380	14.47380	14.41540	14.41540		14.66	0.00	0	0.00	
€ / R	On	12/12/2014	Foreign Exchange Future	13.69	Call	1,262.41930	1.26242	1,228.11690	1.22812	1,262.419	13.65	0.00	0	0.00	
€ / R	On	12/12/2014	Foreign Exchange Future	13.69	Put	478.61930	0.47862	502.71690	0.50272	478.619	13.65	0.00	0	0.00	
€ / R	On	12/12/2014	Foreign Exchange Future	13.70	Put	482.63210	0.48263	506.88290	0.50688	482.632	13.66	0.00	0	0.00	

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 12/12/2014	Foreign Exchange Future	13.70	Call	1,256.43210		1.25643	1,222.28290	1.22228		1,256.432	13.66	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,250.47070		1.25047	1,217.00550	1.21701		1,250.471	13.66	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	486.67070		0.48667	511.60550	0.51161		486.671	13.66	0.00	0	0.00
2025	On 07/11/2013	Bond Future			110.00009		110.00009	109.97290	109.97290				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	989.91000		0.98991	1,017.10000	1.01710		989.910		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	999.91000		0.99991	1,027.10000	1.02710		999.910		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	1,009.91000		1.00991	1,037.10000	1.03710		1,009.910		0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.37283		110.37283	110.34531	110.34531				0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	617.17000		0.61717	644.69000	0.64469		617.170		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	627.17000		0.62717	654.69000	0.65469		627.170		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	637.17000		0.63717	664.69000	0.66469		637.170		0.00	0	0.00
2038	On 07/11/2013	Bond Future			106.23528		106.23528	106.20752	106.20752				0.00	0	18.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	3,754.72000		3.75472	3,782.48000	3.78248		3,754.720		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	3,764.72000		3.76472	3,792.48000	3.79248		3,764.720		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	3,774.72000		3.77472	3,802.48000	3.80248		3,774.720		0.00	0	0.00
2038	On 06/02/2014	Bond Future			106.42200		106.42200	106.39387	106.39387				0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	106.99	Put	568.00000		0.56800	596.13000	0.59613		568.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Put	578.00000		0.57800	606.13000	0.60613		578.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put	588.00000		0.58800	616.13000	0.61613		588.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future			110.51075		110.51075	110.48155	110.48155				0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	520.75000		0.52075	491.55000	0.49155		520.750		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	510.75000		0.51075	481.55000	0.48155		510.750		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	500.75000		0.50075	471.55000	0.47155		500.750		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future			110.61802		110.61802	110.50000	110.50000				38,716,307.00	350	350.00
2050	On 06/02/2014	Bond Future	109.99	Call	628.02000		0.62802	0.00000	0.00000		628.020		0.00	0	0.00
2050	On 06/02/2014	Bond Future	109.99	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Call	618.02000		0.61802	0.00000	0.00000		618.020		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Call	608.02000		0.60802	0.00000	0.00000		608.020		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL37	On 07/11/2013	Index Future			415.11100		415.11100	414.32300	414.32300				0.00	0	0.00
AL37	On 06/02/2014	Index Future			420.57100		420.57100	419.77300	419.77300				0.00	0	0.00
AL37	On 08/05/2014	Index Future			426.21300		426.21300	425.40500	425.40500				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL7T	On 07/11/2013	Index Future			491.93600		491.93600		490.65600	490.65600			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			498.40600		498.40600		497.11000	497.11000			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			505.09300		505.09300		503.77900	503.77900			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			440.43000		440.43000		439.80700	439.80700			0.00	0	673.00
ALBI	On 06/02/2014	Index Future			446.22300		446.22300		445.59200	445.59200			0.00	0	192.00
ALBI	On 08/05/2014	Index Future			452.20900		452.20900		451.57000	451.57000			0.00	0	85.00
ALBI	On 07/08/2014	Index Future			458.55700		458.55700		457.90900	457.90900			0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.40910		9.40910		9.45600	9.45600		11.92	0.00	0	7,087.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,111.44730		1.11145	1,157.11330	1.15711	1,111.447	1,111.447	16.13	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	2.34730		0.00235	1.11330	0.00111	2.347	2.347	16.13	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	815.41610		0.81542	862.21690	0.86222	815.416	815.416	14.19	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	6.31610		0.00632	6.21690	0.00622	6.316	6.316	14.19	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	104.86260		0.10486	89.27380	0.08927	104.863	104.863	11.70	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	213.96260		0.21396	245.27380	0.24527	213.963	213.963	11.70	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	135.02620		0.13503	158.37870	0.15838	135.026	135.026	12.05	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	185.92620		0.18593	162.37870	0.16238	185.926	185.926	12.05	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	130.93430		0.13093	153.82410	0.15382	130.934	130.934	12.07	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	191.83430		0.19183	167.82410	0.16782	191.834	191.834	12.07	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	126.93870		0.12694	149.36830	0.14937	126.939	126.939	12.09	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	197.83870		0.19784	173.36830	0.17337	197.839	197.839	12.09	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	86.07960		0.08608	103.26740	0.10327	86.080	86.080	12.33	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	276.97960		0.27698	247.26740	0.24727	276.980	276.980	12.33	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	9.39620		0.00940	11.36510	0.01137	9.396	9.396	15.10	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	900.29620		0.90030	855.36510	0.85537	900.296	900.296	15.10	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,195.23300		1.19523	1,149.21780	1.14922	1,195.233	1,195.233	16.57	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	4.33300		0.00433	5.21780	0.00522	4.333	4.333	16.57	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.48160		9.48160	9.52810	9.52810			12.01	0.00	0	3,888.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	276.07390		0.27607	301.33950	0.30134	276.074	276.074	12.00	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	284.47390		0.28447	263.23950	0.26324	284.474	284.474	12.00	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	271.39310		0.27139	296.38350	0.29638	271.393	271.393	12.01	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	289.79310		0.28979	268.28350	0.26828	289.793	289.793	12.01	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	267.06290		0.26706	291.48410	0.29148	267.063	267.063	12.02	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	295.46290		0.29546	273.38410	0.27338	295.463	295.463	12.02	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.54700		9.54700	9.59350	9.59350			12.14	0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	237.26380		0.23726	254.64220	0.25464	237.264	237.264	12.59	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	580.26380		0.58026	551.14220	0.55114	580.264	580.264	12.59	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	587.23590		0.58724	557.94610	0.55795	587.236	587.236	12.60	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	234.23590		0.23424	251.44610	0.25145	234.236	234.236	12.60	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	231.24000		0.23124	248.28290	0.24828	231.240	231.240	12.61	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	594.24000		0.59424	564.78290	0.56478	594.240	594.240	12.61	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.62040		9.62040	9.66650	9.66650			12.27	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	480.19080		0.48019	506.53100	0.50653	480.191	480.191	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	399.79080		0.39979	380.03100	0.38003	399.791	399.791	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	475.24700		0.47525	501.43270	0.50143	475.247	475.247	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	404.84700		0.40485	384.93270	0.38493	404.847	404.847	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	470.33980		0.47034	496.37100	0.49637	470.340	470.340	12.26	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	409.93980		0.40994	389.87100	0.38987	409.940	409.940	12.26	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.49910		9.49910	9.46340	9.46340			10.78	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	32.06870		0.03207	29.02240	0.02902	32.069	32.069	12.34	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	472.96870		0.47297	505.62240	0.50562	472.969	472.969	12.34	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	30.94120		0.03094	28.03140	0.02803	30.941	30.941	12.38	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	481.84120		0.48184	514.63140	0.51463	481.841	481.841	12.38	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	29.85230		0.02985	27.07410	0.02707	29.852	29.852	12.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	490.75230		0.49075		523.67410	0.52367	490.752	12.42	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.60870		9.60870		9.57210	9.57210		12.00	0.00	0	75.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	171.81900		0.17182		162.53100	0.16253	171.819	12.87	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	503.11900		0.50312		530.43100	0.53043	503.119	12.87	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	169.20050		0.16920		160.04150	0.16004	169.200	12.90	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	510.50050		0.51050		537.94150	0.53794	510.501	12.90	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	166.62150		0.16662		157.58990	0.15759	166.622	12.93	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	517.92150		0.51792		545.48990	0.54549	517.922	12.93	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			7.80380		7.80380		18.55740	18.55740			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			333.22460		333.22460		312.92910	312.92910			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			209.70960		209.70960		195.66950	195.66950			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			202.53330		202.53330		183.44470	183.44470			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			8.99070		8.99070		8.93330	8.93330			0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.09570		11.09570		11.07110	11.07110		12.24	0.00	0	562.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	370.05970		0.37006		357.75470	0.35775	370.060	11.53	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	64.35970		0.06436		76.65470	0.07665	64.360	11.53	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	362.89120		0.36289		350.80990	0.35081	362.891	11.55	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	67.19120		0.06719		79.70990	0.07971	67.191	11.55	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	355.80680		0.35581		343.94730	0.34395	355.807	11.58	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	70.10680		0.07011		82.84730	0.08285	70.107	11.58	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.26020		11.26020		11.23410	11.23410		13.43	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	360.52400		0.36052		354.44530	0.35445	360.524	13.52	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	390.32400		0.39032		410.34530	0.41035	390.324	13.52	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	356.50540		0.35651		350.54740	0.35055	356.505	13.55	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	396.30540		0.39631		416.44740	0.41645	396.305	13.55	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	352.52890		0.35253		346.68760	0.34669	352.529	13.57	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	402.32890		0.40233		422.58760	0.42259	402.329	13.57	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.63070		1.63070		1.62680	1.62680		12.44	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	199.55850		0.01996		190.88210	0.01909	199.558	12.44	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	392.55850		0.03926		422.88210	0.04229	392.558	12.44	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	168.31580		0.01683		161.31370	0.01613	168.316	12.66	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	461.31580		0.04613		493.31370	0.04933	461.316	12.66	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	141.54840		0.01415		135.97610	0.01360	141.548	12.88	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	534.54840		0.05345		567.97610	0.05680	534.548	12.88	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.64820		1.64820		1.64360	1.64360		13.13	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	382.39300		0.03824		369.53250	0.03695	382.393	13.80	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	800.39300		0.08004		833.53250	0.08335	800.393	13.80	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	353.39490		0.03534		341.73100	0.03417	353.395	13.97	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	871.39490		0.08714		905.73100	0.09057	871.395	13.97	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	326.63190		0.03266		316.08550	0.03161	326.632	14.14	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	944.63190		0.09446		980.08550	0.09801	944.632	14.14	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			111.13618		111.13618		111.10696	111.10696			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	1,146.18000		1.14618		1,116.96000	1.11696	1,146.180		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	1,136.18000		1.13618		1,106.96000	1.10696	1,136.180		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	1,126.18000		1.12618		1,096.96000	1.09696	1,126.180		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 07/11/2013	Bond Future	110.01	Put		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future			112.61183		112.61183		112.58219	112.58219			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	1,621.83000		1.62183	1,592.19000	1.59219	1,621.830	1,621.830		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	1,611.83000		1.61183	1,582.19000	1.58219	1,611.830	1,611.830		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	1,601.83000		1.60183	1,572.19000	1.57219	1,601.830	1,601.830		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000		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			9.41335		84.13401		9.41958	84.08592			0.00	0	6,292.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	7,630.23000		7.63023	7,678.32000	7.67832	7,630.230	7,630.230		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	7,541.95000		7.54195	7,590.04000	7.59004	7,541.950	7,541.950		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	7,453.80000		7.45380	7,501.89000	7.50189	7,453.800	7,453.800		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.52619		85.24066		9.53263	85.19191			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	104.49000		0.10449	55.74000	0.05574	104.490	104.490		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	0.00000		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	180.02000		0.18002	131.27000	0.13127	180.020	180.020		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	0.00000		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	255.44000		0.25544	206.69000	0.20669	255.440	255.440		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.63680		82.60182		9.64345	82.55241			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	724.39000		0.72439	773.80000	0.77380	724.390	724.390		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	649.10000		0.64910	698.51000	0.69851	649.100	649.100		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	573.91000		0.57391	623.32000	0.62332	573.910	573.910		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			439.89000		439.89000		439.25000	439.25000			0.00	0	144.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	61,000.00000		6.10000	67,400.00000	6.74000	61,000.000	61,000.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	61,100.00000		6.11000	67,500.00000	6.75000	61,100.000	61,100.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	61,200.00000		6.12000	67,600.00000	6.76000	61,200.000	61,200.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			445.67600		445.67600		445.02700	445.02700			0.00	0	268.00
GOVI	On 06/02/2014	GOVI	439.99	Call	56,860.00000		5.68600	50,370.00000	5.03700	56,860.000	56,860.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	56,760.00000		5.67600	50,270.00000	5.02700	56,760.000	56,760.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	56,660.00000		5.66600	50,170.00000	5.01700	56,660.000	56,660.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			457.99500		457.99500		457.33000	457.33000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	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
GOVI	On 07/08/2014	GOVI	459.99	Put	19,950.00000		1.99500	26,600.00000	2.66000		19,950.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	20,050.00000		2.00500	26,700.00000	2.67000		20,050.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Put	20,150.00000		2.01500	26,800.00000	2.68000		20,150.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
IGOV	On 07/11/2013	Index Future			198.11300		198.11300	198.01800	198.01800				31,698,080.00	16	1,127.00
IGOV	On 06/02/2014	Index Future			200.74300		200.74300	200.64700	200.64700				0.00	0	213.00
IGOV	On 08/05/2014	Index Future			203.46100		203.46100	203.36300	203.36300				0.00	0	0.00
ILBI	On 07/11/2013	Index Future			536.68400		536.68400	536.59200	536.59200				0.00	0	0.00
ILBI	On 06/02/2014	Index Future			543.91400		543.91400	543.82100	543.82100				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			5.16000		94.84000	5.16000	94.84000				0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.17000		94.83000	5.18000	94.82000				0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.21000		94.79000	5.25000	94.75000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.28000		94.72000	5.32000	94.68000				0.00	0	400.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.33000		94.67000	5.37000	94.63000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.49000		94.51000	5.57000	94.43000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.78000		94.22000	5.84000	94.16000				0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.01000		93.99000	6.06000	93.94000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.25000		93.75000	6.30000	93.70000				0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.49000		93.51000	6.55000	93.45000				0.00	0	2,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			6.74000		93.26000	6.81000	93.19000				0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.19420		8.19420	8.19150	8.19150			8.61	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	128.81510		0.12882	128.12260	0.12812		128.815	8.69	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	74.61510		0.07462	76.62260	0.07662		74.615	8.69	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	122.95360		0.12295	122.39010	0.12239		122.954	8.67	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	78.75360		0.07875	80.89010	0.08089		78.754	8.67	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	117.24980		0.11725	116.81420	0.11681		117.250	8.66	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	83.04980		0.08305	85.31420	0.08531		83.050	8.66	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.26080		8.26080	8.25720	8.25720			10.30	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	274.42790		0.27443	272.67290	0.27267		274.428	10.33	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	153.62790		0.15363	155.47290	0.15547		153.628	10.33	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	268.62650		0.26863	266.97550	0.26698		268.627	10.33	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	157.82650		0.15783	159.77550	0.15978		157.826	10.33	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	262.90030		0.26290	261.35180	0.26135		262.900	10.32	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	162.10030		0.16210	164.15180	0.16415		162.100	10.32	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			9.91700		9.91700	0.10082	9.92740	9.92740		16.37	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	3,655.13930		0.36551	0.10082	3,757.47710	0.37575	3,655.139	17.10	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	1,385.13930		0.13851	0.10082	1,383.47710	0.13835	1,385.139	17.10	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	3,587.12640		0.35871	0.10082	3,689.10910	0.36891	3,587.126	17.06	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	1,417.12640		0.14171	0.10082	1,415.10910	0.14151	1,417.126	17.06	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	3,519.71470		0.35197	0.10082	3,621.31700	0.36213	3,519.715	17.03	0.00	0	0.00

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 / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	1,449.71470		0.14497	0.10082	1,447.31700	0.14473	1,449.715	17.03	0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.50535		103.16235		7.54650	102.88801			0.00	0	12,954.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	7,079.78000		7.07978		7,354.12000	7.35412	7,079.780		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	7,007.05000		7.00705		7,281.39000	7.28139	7,007.050		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	6,934.37000		6.93437		7,208.71000	7.20871	6,934.370		0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.59295		104.51929		7.63577	104.24137			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	1,590.08000		1.59008		1,312.16000	1.31216	1,590.080		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	1,653.76000		1.65376		1,375.84000	1.37584	1,653.760		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	1,717.40000		1.71740		1,439.48000	1.43948	1,717.400		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
R023	On 08/05/2014	Bond Future			7.67657		102.00444		7.72111	101.72285			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Put	550.21000		0.55021		831.80000	0.83180	550.210		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Put	486.46000		0.48646		768.05000	0.76805	486.460		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Put	422.76000		0.42276		704.35000	0.70435	422.760		0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.79528		115.40625		5.87272	115.26125		2.45	0.00	0	27,649.00
R157	On 07/11/2013	Bond Future	5.59	Call	46.79000		0.04679		29.61000	0.02961	46.790		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	432.36000		0.43236		560.18000	0.56018	432.360		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	50.55000		0.05055		32.13000	0.03213	50.550		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	417.30000		0.41730		543.88000	0.54388	417.300		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	54.54000		0.05454		34.81000	0.03481	54.540		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	402.47000		0.40247		527.74000	0.52774	402.470		0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.88908		116.92422		5.98028	116.77733		2.25	0.00	0	606.00
R157	On 06/02/2014	Bond Future	5.64	Call	370.19000		0.37019		318.84000	0.31884	370.190		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	772.72000		0.77272		868.26000	0.86826	772.720		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	376.65000		0.37665		324.66000	0.32466	376.650		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	762.98000		0.76298		857.88000	0.85788	762.980		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	383.19000		0.38319		330.55000	0.33055	383.190		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	753.33000		0.75333		847.58000	0.84758	753.330		0.00	0	0.00
R157	On 08/05/2014	Bond Future			5.98249		111.68438		6.09222	111.53559		2.04	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	242.06000		0.24206		207.78000	0.20778	242.060		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,325.24000		1.32524		1,439.75000	1.43975	1,325.240		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,314.93000		1.31493		1,429.05000	1.42905	1,314.930		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	245.51000		0.24551		210.84000	0.21084	245.510		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	248.98000		0.24898		213.93000	0.21393	248.980		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,304.64000		1.30464		1,418.38000	1.41838	1,304.640		0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.04602		113.25413		6.18264	113.10344		1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	1,204.35000		1.20435		1,108.69000	1.10869	1,204.350		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	442.16000		0.44216		497.19000	0.49719	442.160		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	1,211.84000		1.21184		1,115.87000	1.11587	1,211.840		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	438.73000		0.43873		493.45000	0.49345	438.730		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	1,219.35000		1.21935		1,123.07000	1.12307	1,219.350		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	435.32000		0.43532		489.73000	0.48973	435.320		0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.25370		107.96182		6.43375	107.80896			0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	54.17000		0.05417		207.03000	0.20703	54.170		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 06/11/2014	Bond Future	6.20	Put	45.66000		0.04566		198.52000	0.19852	45.660		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	37.16000		0.03716		190.02000	0.19002	37.160		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			7.93043		124.82373		7.94142	124.72269		12.45	124,823.73	1	56,682.00
R186	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	12.14	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	14,221.76000		14.22176		14,322.80000	14.32280	14,221.760	12.14	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	0.00000		0.00000		0.00000	0.00000	0.000	12.14	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	11,575.35000		11.57535		11,676.39000	11.67639	11,575.350	12.14	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	1,332.77000		1.33277		1,324.20000	1.32420	1,332.770	12.58	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	695.14000		0.69514		787.61000	0.78761	695.140	12.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	309.26000		0.30926		372.85000	0.37285	309.260	12.65	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	2,215.82000		2.21582		2,178.37000	2.17837	2,215.820	12.65	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	2,286.53000		2.28653		2,246.93000	2.24693	2,286.530	12.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	290.05000		0.29005		351.49000	0.35149	290.050	12.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	2,358.09000		2.35809		2,316.37000	2.31637	2,358.090	12.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	271.79000		0.27179		331.11000	0.33111	271.790	12.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	145.70000		0.14570		186.94000	0.18694	145.700	12.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	3,036.14000		3.03614		2,976.34000	2.97634	3,036.140	12.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Call	5,101.94000		5.10194		5,010.55000	5.01055	5,101.940	12.83	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	17.58000		0.01758		27.23000	0.02723	17.580	12.83	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	7,222.37000		7.22237		7,122.53000	7.12253	7,222.370	12.96	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1.21000		0.00121		2.41000	0.00241	1.210	12.96	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	9,302.57000		9.30257		9,201.60000	9.20160	9,302.570	12.96	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	0.04000		0.00004		0.11000	0.00011	0.040	12.96	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.01713		121.17620		8.02852	121.07376		13.33	121,176.20	1	337.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,289.82000		2.28982		2,265.59000	2.26559	2,289.820	13.33	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	4,820.39000		4.82039		4,898.60000	4.89860	4,820.390	13.33	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,325.03000		2.32503		2,300.43000	2.30043	2,325.030	13.33	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	4,763.00000		4.76300		4,840.84000	4.84084	4,763.000	13.33	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,361.08000		2.36108		2,336.09000	2.33609	2,361.080	13.34	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	4,706.54000		4.70654		4,783.99000	4.78399	4,706.540	13.34	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	7,483.43000		7.48343		7,416.51000	7.41651	7,483.430	13.84	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,134.16000		1.13416		1,169.68000	1.16968	1,134.160	13.84	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.10525		122.80202		8.11704	122.69833		13.38	0.00	0	540.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,528.09000		1.52809		1,513.32000	1.51332	1,528.090	13.20	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	10,949.58000		10.94958		11,038.50000	11.03850	10,949.580	13.20	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,549.10000		1.54910		1,534.14000	1.53414	1,549.100	13.20	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	10,872.85000		10.87285		10,961.58000	10.96158	10,872.850	13.20	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	10,796.44000		10.79644		10,884.97000	10.88497	10,796.440	13.20	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,570.32000		1.57032		1,555.16000	1.55516	1,570.320	13.20	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	2,561.98000		2.56198		2,537.98000	2.53798	2,561.980	13.31	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	8,058.65000		8.05865		8,138.34000	8.13834	8,058.650	13.31	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	6,699.34000		6.69934		6,646.25000	6.64625	6,699.340	13.76	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,295.00000		3.29500		3,345.60000	3.34560	3,295.000	13.76	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future			8.18766		119.23565		8.19986	119.13066		13.34	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	6,065.14000		6.06514		6,017.64000	6.01764	6,065.140	13.49	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,188.42000		5.18842		5,245.91000	5.24591	5,188.420	13.49	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	6,110.00000		6.11000		6,062.25000	6.06225	6,110.000	13.49	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,148.10000		5.14810		5,205.34000	5.20534	5,148.100	13.49	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	6,155.03000		6.15503		6,107.02000	6.10702	6,155.030	13.50	0.00	0	0.00

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 07/08/2014	Bond Future	8.31	Put	5,108.03000		5.10803		5,165.01000	5.16501	5,108.030	13.50	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	9,173.62000		9.17362		9,110.54000	9.11054	9,173.620	13.80	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,094.98000		3.09498		3,136.89000	3.13689	3,094.980	13.80	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.28319		120.83089		8.29586	120.72435			0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	1,213.41000		1.21341		1,319.95000	1.31995	1,213.410		0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	1,128.10000		1.12810		1,234.64000	1.23464	1,128.100		0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	1,042.88000		1.04288		1,149.42000	1.14942	1,042.880		0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/11/2013	Bond Future			280.87284		280.87284		280.80503	280.80503			0.00	0	2,049.00
R197	On 07/11/2013	Bond Future	279.99	Call	882.84000		0.88284		815.03000	0.81503	882.840		0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	872.84000		0.87284		805.03000	0.80503	872.840		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	862.84000		0.86284		795.03000	0.79503	862.840		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future			278.95652		278.95652		278.88792	278.88792			0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	1,033.48000		1.03348		1,102.08000	1.10208	1,033.480		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	1,043.48000		1.04348		1,112.08000	1.11208	1,043.480		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	1,053.48000		1.05348		1,122.08000	1.12208	1,053.480		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			4.86342		107.57205		4.91911	107.51089		1.42	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	60.22000		0.06022		44.92000	0.04492	60.220	1.41	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	140.95000		0.14095		186.81000	0.18681	140.950	1.41	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	64.35000		0.06435		48.15000	0.04815	64.350	1.41	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	134.08000		0.13408		179.04000	0.17904	134.080	1.41	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	68.68000		0.06868		51.55000	0.05155	68.680	1.41	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	127.41000		0.12741		171.44000	0.17144	127.410	1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.72851		104.57913		4.80104	104.51717		1.21	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	543.72000		0.54372		499.99000	0.49999	543.720	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	108.03000		0.10803		126.26000	0.12626	108.030	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	550.17000		0.55017		506.19000	0.50619	550.170	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	105.99000		0.10599		123.97000	0.12397	105.990	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	556.66000		0.55666		512.43000	0.51243	556.660	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	103.99000		0.10399		121.72000	0.12172	103.990	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.44176		105.98229		4.54498	105.91955		0.99	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	404.64000		0.40464		369.11000	0.36911	404.640	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	223.54000		0.22354		250.75000	0.25075	223.540	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	221.08000		0.22108		248.09000	0.24809	221.080	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	408.24000		0.40824		372.51000	0.37251	408.240	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	412.15000		0.41215		376.24000	0.37624	412.150	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	218.93000		0.21893		245.76000	0.24576	218.930	1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			3.55106		103.06150		3.72484	102.99806		0.65	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
R201	On 07/08/2014	Bond Future	5.29	Call	684.06000		0.68406		631.75000	0.63175	684.060	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	52.82000		0.05282		63.95000	0.06395	52.820	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	687.09000		0.68709		634.69000	0.63469	687.090	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	52.24000		0.05224		63.28000	0.06328	52.240	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	690.13000		0.69013		637.63000	0.63763	690.130	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	51.68000		0.05168		62.62000	0.06262	51.680	0.70	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/11/2013	Bond Future			208.90174		208.90174		208.69257	208.69257			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	88.26000		0.08826		297.43000	0.29743	88.260		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	98.26000		0.09826		307.43000	0.30743	98.260		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	108.26000		0.10826		317.43000	0.31743	108.260		0.00	0	0.00
R202	On 06/02/2014	Bond Future			208.67680		208.67680		208.46509	208.46509			0.00	0	24.00
R202	On 06/02/2014	Bond Future	208.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	208.99	Put	313.20000		0.31320		524.91000	0.52491	313.200		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Put	323.20000		0.32320		534.91000	0.53491	323.200		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	333.20000		0.33320		544.91000	0.54491	333.200		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			6.48139		107.23535		6.53293	107.05648		4.70	0.00	0	19,563.00
R203	On 07/11/2013	Bond Future	5.71	Call	0.06000		0.00006		0.05000	0.00005	0.060	4.63	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	2,721.91000		2.72191		2,900.77000	2.90077	2,721.910	4.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	4.15000		0.00415		3.24000	0.00324	4.150	4.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,728.23000		1.72823		1,906.19000	1.90619	1,728.230	4.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	4.71000		0.00471		3.67000	0.00367	4.710	4.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,693.36000		1.69336		1,871.19000	1.87119	1,693.360	4.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	5.33000		0.00533		4.14000	0.00414	5.330	4.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,658.57000		1.65857		1,836.25000	1.83625	1,658.570	4.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	105,005.83000		105.00583		104,826.96000	104.82696	105,005.830	4.90	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	4.90	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.58045		108.64587		6.63622	108.46467		4.53	0.00	0	6.00
R203	On 06/02/2014	Bond Future	5.95	Call	302.75000		0.30275		269.57000	0.26957	302.750	4.46	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	2,378.11000		2.37811		2,526.13000	2.52613	2,378.110	4.46	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	460.30000		0.46030		413.95000	0.41395	460.300	4.49	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	1,904.96000		1.90496		2,039.81000	2.03981	1,904.960	4.49	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	469.93000		0.46993		422.82000	0.42282	469.930	4.49	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	1,881.52000		1.88152		2,015.61000	2.01561	1,881.520	4.49	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	479.70000		0.47970		431.82000	0.43182	479.700	4.49	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	1,858.23000		1.85823		1,991.55000	1.99155	1,858.230	4.49	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	1,510.55000		1.51055		1,403.56000	1.40356	1,510.550	4.59	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	670.49000		0.67049		744.70000	0.74470	670.490	4.59	0.00	0	0.00
R203	On 08/05/2014	Bond Future			6.67874		105.94272		6.73929	105.75913		4.52	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	383.61000		0.38361		349.88000	0.34988	383.610	4.43	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	3,281.40000		3.28140		3,431.26000	3.43126	3,281.400	4.43	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	389.99000		0.38999		355.82000	0.35582	389.990	4.43	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	3,256.40000		3.25640		3,405.82000	3.40582	3,256.400	4.43	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	396.46000		0.39646		361.84000	0.36184	396.460	4.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future	5.76	Put	3,231.49000		3.23149	3,380.46000	3.38046	3,231.490	4.43	0.00	0	0.00	
R203	On 08/05/2014	Bond Future	6.84	Call	1,653.97000		1.65397	1,556.33000	1.55633	1,653.970	4.58	0.00	0	13.00	
R203	On 08/05/2014	Bond Future	6.84	Put	1,165.90000		1.16590	1,251.85000	1.25185	1,165.900	4.58	0.00	0	0.00	
R203	On 08/05/2014	Bond Future	7.40	Call	2,749.96000		2.74996	2,619.84000	2.61984	2,749.960	4.67	0.00	0	16.00	
R203	On 08/05/2014	Bond Future	7.40	Put	588.66000		0.58866	642.13000	0.64213	588.660	4.67	0.00	0	0.00	
R203	On 07/08/2014	Bond Future			6.76611		107.43122	6.83215	107.24525		4.20	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	6.84	Call	1,710.86000		1.71086	1,617.21000	1.61721	1,710.860	4.26	0.00	0	30.00	
R203	On 07/08/2014	Bond Future	6.84	Put	1,502.81000		1.50281	1,595.13000	1.59513	1,502.810	4.26	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.29	Call	2,458.22000		2.45822	2,342.08000	2.34208	2,458.220	4.34	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.29	Put	994.22000		0.99422	1,064.05000	1.06405	994.220	4.34	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.30	Call	2,476.51000		2.47651	2,359.89000	2.35989	2,476.510	4.34	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.30	Put	984.81000		0.98481	1,054.16000	1.05416	984.810	4.34	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.31	Call	2,494.84000		2.49484	2,377.76000	2.37776	2,494.840	4.34	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.31	Put	975.46000		0.97546	1,044.35000	1.04435	975.460	4.34	0.00	0	0.00	
R203	On 06/11/2014	Bond Future			6.90239		104.70904	6.97508	104.52043		0.00	0.00	0	0.00	
R203	On 06/11/2014	Bond Future	6.84	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R203	On 06/11/2014	Bond Future	6.84	Put	162.22000		0.16222	350.83000	0.35083	162.220	0.00	0.00	0	0.00	
R203	On 06/11/2014	Bond Future	6.85	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R203	On 06/11/2014	Bond Future	6.85	Put	136.20000		0.13620	324.81000	0.32481	136.200	0.00	0.00	0	0.00	
R203	On 06/11/2014	Bond Future	6.86	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R203	On 06/11/2014	Bond Future	6.86	Put	110.18000		0.11018	298.79000	0.29879	110.180	0.00	0.00	0	0.00	
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R2037	On 07/11/2013	Bond Future			8.89074		98.56776	8.89674	98.51103		0.00	0.00	0	1,650.00	
R2037	On 07/11/2013	Bond Future	9.41	Call	4,716.59000		4.71659	4,659.86000	4.65986	4,716.590	0.00	0.00	0	0.00	
R2037	On 07/11/2013	Bond Future	9.41	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R2037	On 07/11/2013	Bond Future	9.42	Call	4,803.73000		4.80373	4,747.00000	4.74700	4,803.730	0.00	0.00	0	0.00	
R2037	On 07/11/2013	Bond Future	9.42	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R2037	On 07/11/2013	Bond Future	9.43	Call	4,890.73000		4.89073	4,834.00000	4.83400	4,890.730	0.00	0.00	0	0.00	
R2037	On 07/11/2013	Bond Future	9.43	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R2037	On 06/02/2014	Bond Future			8.98118		95.60751	8.98737	95.55001		0.00	0.00	0	0.00	
R2037	On 06/02/2014	Bond Future	9.37	Call	3,506.50000		3.50650	3,449.00000	3.44900	3,506.500	0.00	0.00	0	0.00	
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R2037	On 06/02/2014	Bond Future	9.38	Call	3,593.93000		3.59393	3,536.43000	3.53643	3,593.930	0.00	0.00	0	0.00	
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R2037	On 06/02/2014	Bond Future	9.39	Call	3,681.22000		3.68122	3,623.72000	3.62372	3,681.220	0.00	0.00	0	0.00	
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R2037	On 08/05/2014	Bond Future			9.07380		96.89034	9.08017	96.83218		0.00	0.00	0	0.00	
R2037	On 08/05/2014	Bond Future	9.37	Call	2,644.64000		2.64464	2,586.48000	2.58648	2,644.640	0.00	0.00	0	0.00	
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R2037	On 08/05/2014	Bond Future	9.38	Call	2,731.84000		2.73184	2,673.68000	2.67368	2,731.840	0.00	0.00	0	0.00	
R2037	On 08/05/2014	Bond Future	9.39	Call	2,818.90000		2.81890	2,760.74000	2.76074	2,818.900	0.00	0.00	0	0.00	
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R2037	On 07/08/2014	Bond Future			9.16397		93.99374	9.17052	93.93496		0.00	0.00	0	0.00	
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R2037	On 07/08/2014	Bond Future	9.04	Put	1,123.71000		1.12371	1,182.49000	1.18249	1,123.710	0.00	0.00	0	0.00	
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R2037	On 07/08/2014	Bond Future	9.05	Put	1,032.27000		1.03227	1,091.05000	1.09105	1,032.270	0.00	0.00	0	0.00	
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R2037	On 07/08/2014	Bond Future	9.06	Put	940.97000		0.94097	999.75000	0.99975	940.970	0.00	0.00	0	0.00	
R204	On 07/11/2013	Bond Future			6.72533		108.56939	6.75651	108.43219		6.04	0.00	0	31,288.00	
R204	On 07/11/2013	Bond Future	6.29	Call	12.13000		0.01213	11.80000	0.01180	12.130	6.01	0.00	0	0.00	

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	6.29	Put	1,950.71000		1.95071		2,087.58000	2.08758	1,950.710	6.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	13.58000		0.01358		13.14000	0.01314	13.580	6.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,907.14000		1.90714		2,043.90000	2.04390	1,907.140	6.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	15.17000		0.01517		14.61000	0.01461	15.170	6.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,863.73000		1.86373		2,000.37000	2.00037	1,863.730	6.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,266.69000		1.26669		1,162.39000	1.16239	1,266.690	6.18	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	65.54000		0.06554		98.44000	0.09844	65.540	6.18	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			6.81329		105.96740		6.84643	105.82838		6.20	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	655.77000		0.65577		620.02000	0.62002	655.770	6.14	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	2,451.35000		2.45135		2,554.62000	2.55462	2,451.350	6.14	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	668.90000		0.66890		632.58000	0.63258	668.900	6.14	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	2,421.63000		2.42163		2,524.33000	2.52433	2,421.630	6.14	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	682.21000		0.68221		645.32000	0.64532	682.210	6.15	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	2,392.11000		2.39211		2,494.24000	2.49424	2,392.110	6.15	0.00	0	0.00
R204	On 08/05/2014	Bond Future			6.90531		107.38917		6.94062	107.24835		6.08	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	621.92000		0.62192		593.24000	0.59324	621.920	5.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	4,146.62000		4.14662		4,258.76000	4.25876	4,146.620	5.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	631.63000		0.63163		602.60000	0.60260	631.630	5.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	4,114.78000		4.11478		4,226.57000	4.22657	4,114.780	5.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	641.46000		0.64146		612.07000	0.61207	641.460	5.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	4,083.07000		4.08307		4,194.50000	4.19450	4,083.070	5.98	0.00	0	0.00
R204	On 07/08/2014	Bond Future			6.98877		104.86606		7.02645	104.72346		6.03	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	3,209.32000		3.20932		3,124.36000	3.12436	3,209.320	6.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	1,517.24000		1.51724		1,574.88000	1.57488	1,517.240	6.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	3,232.58000		3.23258		3,147.26000	3.14726	3,232.580	6.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	1,503.39000		1.50339		1,560.67000	1.56067	1,503.390	6.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	3,255.93000		3.25593		3,170.25000	3.17025	3,255.930	6.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	1,489.64000		1.48964		1,546.56000	1.54656	1,489.640	6.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	4,045.43000		4.04543		3,948.84000	3.94884	4,045.430	6.28	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,100.64000		1.10064		1,146.65000	1.14665	1,100.640	6.28	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.10114		106.26933		7.14159	106.12465		0.00	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	398.77000		0.39877		543.45000	0.54345	398.770	0.00	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	362.82000		0.36282		507.50000	0.50750	362.820	0.00	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	326.87000		0.32687		471.55000	0.47155	326.870	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.04541		103.36000		7.10173	103.08058		8.15	59,535,360.00	576	21,989.00
R207	On 07/11/2013	Bond Future	6.69	Call	54.07000		0.05407		42.38000	0.04238	54.070	8.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,839.41000		1.83941		2,107.14000	2.10714	1,839.410	8.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	58.72000		0.05872		46.00000	0.04600	58.720	8.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,793.30000		1.79330		2,060.00000	2.06000	1,793.300	8.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	63.70000		0.06370		49.89000	0.04989	63.700	8.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,747.56000		1.74756		2,013.17000	2.01317	1,747.560	8.08	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.13505		101.08037		7.19435	100.79732		8.20	0.00	0	1,081.00
R207	On 06/02/2014	Bond Future	6.64	Call	792.94000		0.79294		718.98000	0.71898	792.940	8.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 06/02/2014	Bond Future	6.64	Put	3,194.30000		3.19430		3,403.39000	3.40339	3,194.300	8.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	807.34000		0.80734		732.33000	0.73233	807.340	8.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	3,159.50000		3.15950		3,367.54000	3.36754	3,159.500	8.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	821.92000		0.82192		745.86000	0.74586	821.920	8.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	3,124.92000		3.12492		3,331.91000	3.33191	3,124.920	8.13	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.23082		102.43662		7.29339	102.14980		8.10	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	706.77000		0.70677		651.20000	0.65120	706.770	7.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	5,628.28000		5.62828		5,859.53000	5.85953	5,628.280	7.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	716.96000		0.71696		660.75000	0.66075	716.960	7.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	5,589.81000		5.58981		5,820.42000	5.82042	5,589.810	7.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	727.26000		0.72726		670.41000	0.67041	727.260	7.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	5,551.47000		5.55147		5,781.44000	5.78144	5,551.470	7.96	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.31985		100.23513		7.38597	99.94445		8.13	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	3,758.95000		3.75895		3,591.07000	3.59107	3,758.950	8.26	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,144.90000		2.14490		2,267.70000	2.26770	2,144.900	8.26	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	3,784.80000		3.78480		3,616.25000	3.61625	3,784.800	8.27	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,127.59000		2.12759		2,249.72000	2.24972	2,127.590	8.27	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	3,810.74000		3.81074		3,641.51000	3.64151	3,810.740	8.27	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,110.39000		2.11039		2,231.84000	2.23184	2,110.390	8.27	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.42788		101.57625		7.49790	101.28158		8.27	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.27	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	371.35000		0.37135		666.02000	0.66602	371.350	8.27	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.27	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	329.01000		0.32901		623.68000	0.62368	329.010	8.27	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.27	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	286.69000		0.28669		581.36000	0.58136	286.690	8.27	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000		8.27	0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000		8.27	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000		8.27	0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.22518		98.10450		7.27136	97.84852		8.68	0.00	0	10,578.00
R208	On 07/11/2013	Bond Future	6.79	Call	18.14000		0.01814		15.18000	0.01518	18.140	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,471.65000		2.47165		2,724.67000	2.72467	2,471.650	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	20.18000		0.02018		16.84000	0.01684	20.180	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,416.46000		2.41646		2,669.10000	2.66910	2,416.460	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	22.42000		0.02242		18.67000	0.01867	22.420	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,361.52000		2.36152		2,613.75000	2.61375	2,361.520	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,601.29000		1.60129		1,403.65000	1.40365	1,601.290	8.86	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	90.06000		0.09006		148.40000	0.14840	90.060	8.86	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.31154		99.39494		7.35985	99.13552		8.79	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	675.07000		0.67507		618.33000	0.61833	675.070	8.69	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	3,810.02000		3.81002		4,012.70000	4.01270	3,810.020	8.69	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	688.94000		0.68894		631.27000	0.63127	688.940	8.69	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	3,767.98000		3.76798		3,969.73000	3.96973	3,767.980	8.69	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	703.02000		0.70302		644.40000	0.64440	703.020	8.69	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	3,726.19000		3.72619		3,926.99000	3.92699	3,726.190	8.69	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.39870		97.33208		7.44926	97.06929		8.83	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	567.45000		0.56745		526.19000	0.52619	567.450	8.64	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	6,557.02000		6.55702		6,778.55000	6.77855	6,557.020	8.64	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	576.94000		0.57694		535.12000	0.53512	576.940	8.64	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	6,510.50000		6.51050		6,731.47000	6.73147	6,510.500	8.64	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	6,464.12000		6.46412		6,684.53000	6.68453	6,464.120	8.64	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	586.55000		0.58655		544.17000	0.54417	586.550	8.64	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.47920		98.69964		7.53216	98.43330		8.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 07/08/2014	Bond Future	7.79	Call	3,894.11000		3.89411		3,742.65000	3.74265	3,894.110	8.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	2,343.87000		2.34387		2,458.75000	2.45875	2,343.870	8.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	3,923.40000		3.92340		3,771.27000	3.77127	3,923.400	8.91	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	2,323.79000		2.32379		2,438.00000	2.43800	2,323.790	8.91	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	3,952.79000		3.95279		3,799.99000	3.79999	3,952.790	8.91	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	2,303.85000		2.30385		2,417.39000	2.41739	2,303.850	8.91	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	5,433.45000		5.43345		5,251.08000	5.25108	5,433.450	9.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,500.76000		1.50076		1,584.73000	1.58473	1,500.760	9.07	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.58056		96.62465		7.63619	96.35462			0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	686.43000		0.68643		956.46000	0.95646	686.430		0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	637.40000		0.63740		907.43000	0.90743	637.400		0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	588.39000		0.58839		858.42000	0.85842	588.390		0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.75992		76.27918		8.76585	76.23263		18.70	0.00	0	19,784.00
R209	On 07/11/2013	Bond Future	8.65	Call	533.82000		0.53382		562.62000	0.56262	533.820	18.80	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	1,404.69000		1.40469		1,480.04000	1.48004	1,404.690	18.80	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	1,023.75000		1.02375		1,047.02000	1.04702	1,023.750	18.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	788.12000		0.78812		857.94000	0.85794	788.120	18.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	1,066.39000		1.06639		1,088.85000	1.08885	1,066.390	18.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	752.68000		0.75268		821.69000	0.82169	752.680	18.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	1,110.04000		1.11004		1,131.64000	1.13164	1,110.040	18.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	718.37000		0.71837		786.52000	0.78652	718.370	18.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	3,746.41000		3.74641		3,715.83000	3.71583	3,746.410	19.18	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	46.13000		0.04613		62.10000	0.06210	46.130	19.18	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	4,789.08000		4.78908		4,749.06000	4.74906	4,789.080	19.28	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	13.08000		0.01308		19.61000	0.01961	13.080	19.28	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Put	5.15000		0.00515		8.38000	0.00838	5.150	19.34	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.50	Call	5,484.18000		5.48418		5,440.86000	5.44086	5,484.180	19.34	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Call	6,852.74000		6.85274		6,806.77000	6.80677	6,852.740	19.34	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	0.59000		0.00059		1.17000	0.00117	0.590	19.34	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			8.84334		77.28246		8.84943	77.23540		20.36	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,258.13000		2.25813		2,254.89000	2.25489	2,258.130	20.28	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,661.63000		4.66163		4,705.45000	4.70545	4,661.630	20.28	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,288.63000		2.28863		2,285.25000	2.28525	2,288.630	20.29	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,611.00000		4.61100		4,654.68000	4.65468	4,611.000	20.29	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,319.37000		2.31937		2,315.85000	2.31585	2,319.370	20.29	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,560.75000		4.56075		4,604.29000	4.60429	4,560.750	20.29	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.92641		75.17454		8.93267	75.12690		20.31	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	10,451.11000		10.45111		10,496.21000	10.49621	10,451.110	19.97	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,413.59000		1.41359		1,411.05000	1.41105	1,413.590	19.97	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,432.07000		1.43207		1,429.47000	1.42947	1,432.070	19.97	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	10,378.93000		10.37893		10,423.97000	10.42397	10,378.930	19.97	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,450.72000		1.45072		1,448.05000	1.44805	1,450.720	19.97	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,307.06000		10.30706		10,352.03000	10.35203	10,307.060	19.97	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.00504		76.23091		9.01147	76.18268		20.14	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	5,548.96000		5.54896		5,532.36000	5.53236	5,548.960	20.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 07/08/2014	Bond Future	9.04	Put	5,287.32000		5.28732		5,318.95000	5.31895	5,287.320	20.33	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	5,586.11000		5.58611		5,569.40000	5.56940	5,586.110	20.33	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,249.89000		5.24989		5,281.41000	5.28141	5,249.890	20.33	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	5,623.36000		5.62336		5,606.54000	5.60654	5,623.360	20.34	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,212.68000		5.21268		5,244.09000	5.24409	5,212.680	20.34	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.09373		74.10660		9.10036	74.05766	0.00		0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	772.36000		0.77236		821.30000	0.82130	772.360		0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	697.36000		0.69736		746.30000	0.74630	697.360		0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	622.47000		0.62247		671.41000	0.67141	622.470		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			159.41848		159.41848		159.37838	159.37838			0.00	0	1,319.00
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	571.52000		0.57152		611.62000	0.61162	571.520		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	581.52000		0.58152		621.62000	0.62162	581.520		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	591.52000		0.59152		631.62000	0.63162	591.520		0.00	0	0.00
R210	On 06/02/2014	Bond Future			161.53520		161.53520		161.49446	161.49446			0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Call	45.20000		0.04520		4.46000	0.00446	45.200		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	35.20000		0.03520		0.00000	0.00000	35.200		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	0.00000		0.00000		5.54000	0.00554	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	25.20000		0.02520		0.00000	0.00000	25.200		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	0.00000		0.00000		15.54000	0.01554	0.000		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			128.82507		128.82507		128.71821	128.71821			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	1,164.93000		1.16493		1,271.79000	1.27179	1,164.930		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	1,174.93000		1.17493		1,281.79000	1.28179	1,174.930		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	1,184.93000		1.18493		1,291.79000	1.29179	1,184.930		0.00	0	0.00
R211	On 06/02/2014	Bond Future			129.02547		129.02547		128.91716	128.91716			0.00	0	0.00
R211	On 06/02/2014	Bond Future	128.99	Call	35.47000		0.03547		0.00000	0.00000	35.470		0.00	0	0.00
R211	On 06/02/2014	Bond Future	128.99	Put	0.00000		0.00000		72.84000	0.07284	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Call	25.47000		0.02547		0.00000	0.00000	25.470		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Put	0.00000		0.00000		82.84000	0.08284	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Call	15.47000		0.01547		0.00000	0.00000	15.470		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Put	0.00000		0.00000		92.84000	0.09284	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/11/2013	Bond Future			132.17491		132.17491		132.14362	132.14362			0.00	0	21,791.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	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	815.09000		0.81509		846.38000	0.84638	815.090		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	825.09000		0.82509		856.38000	0.85638	825.090		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	835.09000		0.83509		866.38000	0.86638	835.090		0.00	0	0.00
R212	On 06/02/2014	Bond Future			132.27232		132.27232		132.24073	132.24073			0.00	0	0.00
R212	On 06/02/2014	Bond Future	132.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	132.99	Put	717.68000		0.71768		749.27000	0.74927	717.680		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Put	727.68000		0.72768		759.27000	0.75927	727.680		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Put	737.68000		0.73768		769.27000	0.76927	737.680		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			8.58575		87.23863		8.59175	87.19068		17.01	0.00	0	15,045.00
R213	On 07/11/2013	Bond Future	8.59	Call	949.65000		0.94965		975.77000	0.97577	949.650	17.07	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	915.68000		0.91568		989.75000	0.98975	915.680	17.07	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	990.49000		0.99049		1,015.93000	1.01593	990.490	17.07	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	876.66000		0.87666		950.05000	0.95005	876.660	17.07	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	1,032.35000		1.03235		1,057.05000	1.05705	1,032.350	17.08	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	838.78000		0.83878		911.43000	0.91143	838.780	17.08	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.67631		88.38609		8.68249	88.33756		18.57	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,133.05000		2.13305		2,130.93000	2.13093	2,133.050	18.49	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,247.71000		5.24771		5,294.12000	5.29412	5,247.710	18.49	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	2,162.20000		2.16220		2,159.95000	2.15995	2,162.200	18.49	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,194.18000		5.19418		5,240.46000	5.24046	5,194.180	18.49	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,191.59000		2.19159		2,189.22000	2.18922	2,191.590	18.49	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,141.00000		5.14100		5,187.16000	5.18716	5,141.000	18.49	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.76302		86.03385		8.76938	85.98474		18.36	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,448.06000		1.44806		1,445.58000	1.44558	1,448.060	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	10,806.38000		10.80638		10,853.01000	10.85301	10,806.380	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,466.33000		1.46633		1,463.79000	1.46379	1,466.330	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	10,734.95000		10.73495		10,781.52000	10.78152	10,734.950	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,484.76000		1.48476		1,482.16000	1.48216	1,484.760	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	10,663.80000		10.66380		10,710.31000	10.71031	10,663.800	18.08	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.84616		87.24260		8.85270	87.19291		18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	5,556.52000		5.55652		5,540.05000	5.54005	5,556.520	18.25	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,603.35000		5.60335		5,636.57000	5.63657	5,603.350	18.25	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	5,593.90000		5.59390		5,577.32000	5.57732	5,593.900	18.26	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,564.72000		5.56472		5,597.83000	5.59783	5,564.720	18.26	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	5,631.41000		5.63141		5,614.72000	5.61472	5,631.410	18.27	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,526.31000		5.52631		5,559.31000	5.55931	5,526.310	18.27	0.00	0	0.00
R213	On 06/11/2014	Bond Future			8.94223		84.87259		8.94899	84.82213		0.00	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	768.40000		0.76840		818.86000	0.81886	768.400		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	692.79000		0.69279		743.25000	0.74325	692.790		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	617.27000		0.61727		667.73000	0.66773	617.270		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			8.91025		76.74765		8.91620	76.69957		20.65	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	0.03000		0.00003		0.07000	0.00007	0.030	20.21	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 07/11/2013	Bond Future	7.79	Put	10,044.62000	10.04462	10,092.74000	10.09274	10,044.620	20.21	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	0.04000	0.00004	0.08000	0.00008	0.040	20.21	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	9,945.48000	9.94548	9,993.60000	9.99360	9,945.480	20.21	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	0.04000	0.00004	0.10000	0.00010	0.040	20.22	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	9,846.53000	9.84653	9,894.67000	9.89467	9,846.530	20.22	0.00	0	0.00
R214	On 06/02/2014	Bond Future			8.99646	77.75716	9.00259	77.70843		22.14	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	3,597.91000	3.59791	3,590.62000	3.59062	3,597.910	22.32	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,649.32000	3.64932	3,690.76000	3.69076	3,649.320	22.32	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	3,637.09000	3.63709	3,629.63000	3.62963	3,637.090	22.33	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,608.94000	3.60894	3,650.21000	3.65021	3,608.940	22.33	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	3,676.32000	3.67632	3,668.68000	3.66868	3,676.320	22.34	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,568.76000	3.56876	3,609.85000	3.60985	3,568.760	22.34	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.07886	75.51505	9.08516	75.46574		0.00	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	701.41000	0.70141	750.72000	0.75072	701.410	0.00	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	621.93000	0.62193	671.24000	0.67124	621.930	0.00	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	542.58000	0.54258	591.89000	0.59189	542.580	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.99058	99.19655	8.99154	99.18662		0.00	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	0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	13,324.61000	13.32461	13,334.54000	13.33454	13,324.610	0.00	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	0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	13,195.28000	13.19528	13,205.21000	13.20521	13,195.280	0.00	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	0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	13,066.21000	13.06621	13,076.14000	13.07614	13,066.210	0.00	0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.07969	100.50133	9.08068	100.49128		0.00	0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	104.60000	0.10460	94.55000	0.09455	104.600	0.00	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	0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	205.87000	0.20587	195.82000	0.19582	205.870	0.00	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	0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	306.95000	0.30695	296.90000	0.29690	306.950	0.00	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	0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.16498	97.42712	9.16600	97.41694		0.00	0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	1,262.79000	1.26279	1,272.97000	1.27297	1,262.790	0.00	0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	1,160.66000	1.16066	1,170.84000	1.17084	1,160.660	0.00	0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	1,058.72000	1.05872	1,068.90000	1.06890	1,058.720	0.00	0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			19,719.12000	19,719.12000	19,666.58000	19,666.58000		0.00	0.00	0	0.00

Total for Derivatives : 326,309,990.63 42,221 2 078 084.00

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.48003		0.00	0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.46000	109.35663	6.46000	109.33774		0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.67941				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	7.93500	106.77202	7.93500	106.74907				55,545,000,000,000.00	7,000,000,000	4,000,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.27912				0.00	0	300,000,000.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	101.40139				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.80000	101.66274	8.80000	101.63895				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.81000	102.47166	6.81000	102.45271				0.00	0	520,000,000.00
AB07	On 07/03/2014	Spot Bond	5.88000	102.32304	5.88000	102.30689				0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.92470				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.12000	111.55960	8.12000	106.39881				0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	0.90000	135.01335	0.90000	134.96393				0.00	0	340,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.25000	131.41869	2.25000	266.09846				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.24756				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.01459				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.32786				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.79490				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.83081				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.85461				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.04991				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.17000	107.03016	7.17000	107.00934				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.84627				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.68000	103.30168	6.68000	103.28294				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.41606				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.58506				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.41862				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.43152				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.46943				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.70234			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.82069			0.00	0	0.00
ABL18		On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.78650			0.00	0	0.00
ABL19		On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.89822			0.00	0	0.00
ABLC09		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.16270			0.00	0	0.00
ABLC10		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.17340			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	5.35000	128.98638		5.35000	128.92387			0.00	0	70,000,000.00
ABLI03		On 15/03/2015	Spot Bond	3.20000	124.69850		3.20000	124.64502			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	2.85000	116.09180		2.85000	116.04317			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	4.50000	99.77448		4.50000	99.72839			0.00	0	0.00
ABLI06		On 19/07/2020	Spot Bond	5.79000	101.40876		5.79000	102.61112			0.00	0	0.00
ABLS2A		On 13/07/2016	Spot Bond	10.52000	116.06857		10.52000	116.03623			0.00	0	0.00
ABLS2B		On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.53042			0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.77278			0.00	0	0.00
ABLS4		On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.81576			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.85681			0.00	0	0.00
ABLS11		On 29/06/2019	Spot Bond	4.15000	111.08280		4.15000	111.03244			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	41.77334		100.00000	41.67103			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	1.99000	163.66163		1.99000	163.59690			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	155.34814		2.76000	155.28351			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.02000	168.10784		2.02000	168.04125			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	2.20500	164.86930		2.20500	164.80313			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	7.51625	73.52399		7.51625	73.49843			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond	7.51625	73.52399		7.51625	73.49843			0.00	0	0.00
ABN38		On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	90.32000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.72270			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	91.53000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	90.44000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	91.00000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	87.17000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	86.76000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.41219			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.29919			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	6.22000		105.90181		6.22000	105.88408			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	103.69000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	87.86000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	89.52000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	88.36000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.58288			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.70000		113.50008		6.70000	113.47941			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.28627			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	82.73000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	85.59000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.77000		93.10611		2.77000	99.98748			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.73000		98.68693		2.73000	145.59927			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.80500		111.24158		2.80500	190.72472			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	84.65000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.14500		92.27024		9.14500	92.65460			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	92.59000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.50000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	105.68962			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	90.18000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	91.52000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.39000	110.83049		9.39000	112.04346			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		9.33500	112.40891		9.33500	112.47923			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.43500	91.43534		8.43500	91.41459			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	100.96000			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		9.43000	110.90800		9.43000	111.72811			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	93.07000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		7.82000	108.72171		7.82000	108.69867			0.00	0	40,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.41000	102.66254		6.41000	102.64494			0.00	0	540,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.42500	102.29698		8.42500	102.27391			0.00	0	30,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.59000	95.45118		9.59000	95.42649			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.16000	105.89990		7.16000	105.87932			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.60000	129.55972		1.60000	129.50989			0.00	0	40,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI2	On 07/12/2023	Spot Bond		2.06000	133.42556		2.06000	270.16338			0.00	0	1,106,000,000.00
ABSI3	On 31/01/2017	Spot Bond		0.84000	123.63872		0.84000	126.35033			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		1.94000	124.69069		1.94000	127.14529			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	31.71717		100.00000	31.64032			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		10.86000	106.08087		10.86000	106.04988			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.80452			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.49607		100.00000	2.48996			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.85359			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.54974			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	14.87776		100.00000	14.84132			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.75544			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	59.51505		11.00000	59.49804			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	9.52177		100.00000	9.49845			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.36218			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.60579			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	100.86523			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.95738			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.82412			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.85190			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.86412			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.95157			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.95157			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.96382			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.80191			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.96382			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.93931			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	85.44551			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.78628			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.97154			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.67461			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.77420			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.83528			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.86284			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.87393			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.85172			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.71854			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.80192			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.88000	106.40080		8.88000	106.37513			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.73530			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.20500	102.67562		7.20500	102.65572			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.99995			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.01824			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.75991			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.01437			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	78.83769			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	149.33102			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	149.34831			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.82407			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.32207			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.32207			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.01437			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.21647			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.79626			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.78959			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.93993			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.15001			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.93921			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.51122			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.65346			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.88334			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.27476			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.68037			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.82742			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.69297			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.68071			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.80981			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.87194			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.72082			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.70188			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.73865			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.80759			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.76864			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.72416			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.73642			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.16427		10.23000	101.13639			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.74850			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.72973			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.02430			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	111.89904			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.68980			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	8.87500	107.59955		8.87500	107.57403			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.80418			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	109.81567		1.75000	109.89624			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.73530			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.73736			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.78687			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.81441			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.75932			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.80891			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.78137			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.84193			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.11317			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.81992			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.27708			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.80891			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.78466			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.83177			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.84620			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.72959			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.74630			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.84963			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.83973			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.90240			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.79239			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.89361			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.89691			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.90240			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.11784			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.85843			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.85843			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	110.41445			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	111.21508			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.73726			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.72954			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.21507			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.75050			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.75380			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.78687			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.73837			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.54097			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.52223			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.77204			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.99983			0.00	0	0.00
ADCP03	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.75075			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	6.59436		100.00000	6.57838			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.25597			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.40071			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.49714			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.23655			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.26282			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.29776			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.22758			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.45500	98.29121		7.45500	98.27145			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.30027			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.35326			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		7.84500	104.26952		7.84500	104.24737			0.00	0	40,000,000.00
AIR02	On 30/04/2023	Spot Bond		9.03000	116.72194		9.03000	116.69362			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	59.62799		100.00000	59.48353			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		6.78000	110.31108		6.78000	110.29077			0.00	0	730,000,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	56.79266		100.00000	56.65508			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	11.74617		100.00000	11.72003			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.98000	150.48805		2.98000	150.42447			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.85000	101.28306		4.85000	129.07120			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.79759			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.83204			0.00	0	300,000,000.00
ANG07	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.32559			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG08	On 10/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.32437			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.29271			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.84267			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.61679			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.34500	106.58991		8.34500	106.56597			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.24684			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.09344			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	87.07413		100.00000	86.87022			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.98346			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		6.77000	109.62356		6.77000	109.60351			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.61582			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.55709			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.66000	102.52310		6.66000	102.50465			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.27000	106.29822		8.27000	106.27455			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.93050			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.52860	104.94720		10.52860	103.52996			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.49161	102.48036		10.49161	101.93880			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.53643	102.36434		10.53643	101.86858			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.83594			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.58125	102.46759		10.58125	101.80485			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.48768	101.97152		11.48768	101.94865			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.85687			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.85687			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.85693			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		10.77860	101.38034		10.77860	101.20130			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA13		On 31/03/2016	Spot Bond		10.70149	103.65214	10.70149	101.93085			0.00	0	0.00
BAYA14		On 30/09/2015	Spot Bond		10.49161	102.48036	10.49161	101.93880			0.00	0	0.00
BAYA15		On 30/06/2016	Spot Bond		10.64793	103.01617	10.64793	102.14404			0.00	0	0.00
BAYA16		On 30/09/2016	Spot Bond		9.85121	96.39993	9.85121	101.63968			0.00	0	0.00
BAYA17		On 30/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.81088			0.00	0	0.00
BAYA18		On 31/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.79971			0.00	0	0.00
BAYA19		On 31/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.79971			0.00	0	0.00
BAYA20		On 30/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.75442			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		10.31045	101.50875	10.31045	101.23831			0.00	0	0.00
BAYA24		On 30/06/2017	Spot Bond		11.04500	101.08986	11.04500	101.05994			0.00	0	0.00
BAYA25		On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	94.46932			0.00	0	0.00
BAYA26		On 30/09/2017	Spot Bond		10.22500	69.08455	10.22500	98.50774			0.00	0	0.00
BAYA27		On 30/09/2017	Spot Bond		0.00000	100.00000	0.00000	80.93558			0.00	0	0.00
BAYA29		On 31/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.73148			0.00	0	0.00
BAYA30		On 31/12/2015	Spot Bond		12.22500	77.06880	12.22500	100.77580			0.00	0	0.00
BAYA31		On 31/12/2018	Spot Bond		0.00000	100.00000	0.00000	100.78737			0.00	0	0.00
BAYA32		On 31/03/2018	Spot Bond		10.74500	64.80697	10.74500	101.25231			0.00	0	0.00
BAYA33		On 31/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.76266			0.00	0	0.00
BAYA34		On 31/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.78325			0.00	0	0.00
BAYA35		On 31/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.78325			0.00	0	0.00
BAYA36		On 31/03/2018	Spot Bond		0.00000	100.00000	0.00000	95.49449			0.00	0	0.00
BAYA37		On 31/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.75278			0.00	0	0.00
BAYA38		On 31/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.56828			0.00	0	0.00
BAYA39		On 30/09/2018	Spot Bond		0.00000	100.00000	0.00000	100.79392			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.50504			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	100.79392			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.52860	105.07416		13.52860	103.73674			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.81018	102.68866		14.81018	102.66040			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.70958	102.54152		13.70958	102.03848			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.04941			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.04941			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.04941			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.09009			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	11.15387		100.00000	11.13271			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.19841		100.00000	20.14948			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.38282		100.00000	18.33828			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.34742		100.00000	11.31993			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.34742		100.00000	11.31993			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.71958		100.00000	13.68634			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.88777		100.00000	11.85898			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	72.86226		100.00000	72.72505			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.21843			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.85727			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.87815			0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.96000	105.67452		1.96000	171.94888			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0205		On 28/04/2028	Spot Bond	7.95000	98.10399		7.95000	145.13501			0.00	0	0.00
BD0206		On 02/03/2028	Spot Bond	7.95000	99.41853		7.95000	145.42191			0.00	0	0.00
BD0302		On 18/04/2028	Spot Bond	8.33500	98.51885		8.33500	98.49676			0.00	0	0.00
BD310A		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.89172			0.00	0	0.00
BD310C		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.41367			0.00	0	0.00
BD311A		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD311C		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD311E		On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.01731			0.00	0	0.00
BD311F		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.75679			0.00	0	0.00
BD32AU		On 08/05/2014	Spot Bond	100.00000	62.92256		100.00000	62.77013			0.00	0	0.00
BEER02		On 28/03/2018	Spot Bond	7.43500	99.51252		7.43500	99.49245			4,461,000,000,000.00	600,000,000	300,000,000.00
BG22A1		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.16698			0.00	0	0.00
BG22A2		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.18097			0.00	0	0.00
BG22A3		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.18502			0.00	0	0.00
BG22B1		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.19850			0.00	0	0.00
BG22C1		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.21196			0.00	0	0.00
BG22D1		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.24941			0.00	0	0.00
BG22YU		On 21/07/2016	Spot Bond	100.00000	8.82220		100.00000	8.80083			0.00	0	0.00
BG32A1		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.01608			0.00	0	0.00
BG32A2		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.01699			0.00	0	0.00
BG32A3		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.01738			0.00	0	0.00
BG32A4		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.01751			0.00	0	0.00
BG32B		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.01906			0.00	0	0.00
BG32C		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.02113			0.00	0	0.00
BG32DU		On 30/10/2016	Spot Bond	100.00000	8.63171		100.00000	8.61079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32YU	On 30/10/2016	Spot Bond	100.00000		8.63171	100.00000	8.61079				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.77634				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.84362				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.86196				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.87000		103.83309	7.87000	103.81095				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.91697				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.01459				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		6.16911	100.00000	6.15400				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		6.16911	100.00000	6.15400				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.90500		105.54458	5.90500	105.52789				0.00	0	210,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.72555				0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	98.57610				0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000		100.00000	0.00000	98.10087				0.00	0	90,000,000.00
BIDC35	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	97.46700				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.11075				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.31408				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.10530				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.16907				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.28493				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.76685				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	102.55099				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.80201				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		13.97561	100.00000	13.94174				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.48000		112.69675	6.48000	106.17948				0.00	0	50,000,000.00
CBL08	On 02/11/2016	Spot Bond	8.92000		120.39760	8.92000	113.32239				0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL09		On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.05283			0.00	0	0.00
CBL10		On 06/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.53578			0.00	0	0.00
CBL11		On 06/05/2016	Spot Bond	8.62000	104.07325		8.62000	104.04938			0.00	0	700,000,000.00
CBL12		On 06/09/2018	Spot Bond	10.65500	104.18689		10.65500	104.15701			0.00	0	0.00
CBL13		On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	99.97440			0.00	0	0.00
CBL14		On 01/02/2019	Spot Bond	10.90500	105.37672		10.90500	105.34633			0.00	0	0.00
CBL15		On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.64870			0.00	0	0.00
CBL16		On 18/05/2017	Spot Bond	8.81000	106.15902		8.81000	106.13416			0.00	0	40,000,000.00
CBL17		On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.81920			0.00	0	0.00
CBL18		On 23/08/2019	Spot Bond	11.34500	100.87897		11.34500	100.84872			0.00	0	0.00
CBL19		On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.92804			0.00	0	0.00
CBL20		On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.18368			0.00	0	0.00
CBL21		On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.56640			0.00	0	0.00
CBL22		On 06/05/2020	Spot Bond	9.76000	93.91738		9.76000	98.13647			0.00	0	0.00
CCT01		On 23/06/2023	Spot Bond	9.78000	121.63483		9.78000	121.60311			0.00	0	0.00
CCT02		On 12/06/2024	Spot Bond	9.63000	117.49777		9.63000	117.46758			0.00	0	0.00
CCT03		On 15/03/2025	Spot Bond	8.98000	116.76006		8.98000	116.73174		53,880,000,000,000.00	6,000,000,000	3,000,000,000.00	
CGR10		On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.48310			0.00	0	0.00
CGR11		On 28/03/2016	Spot Bond	11.17000	102.91989		11.17000	102.88898			0.00	0	0.00
CGR12		On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.77482			0.00	0	500,000,000.00
CGR13		On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.89461			0.00	0	0.00
CGR7		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.32113			0.00	0	0.00
CGR8		On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.36900			0.00	0	0.00
CIG01		On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.26262			0.00	0	0.00
CIG02		On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.33914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.47920			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.45177			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.59676			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.02444			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.07041			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.07041			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.65281			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		82.64467	100.00000	82.46500				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		82.64467	100.00000	82.46500				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		82.64467	100.00000	82.46500				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.82414			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		82.64467	100.00000	82.46500				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.18947			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.12438			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		103.35146	10.11000	103.32376				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.12438			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.44508			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	106.08052			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	100.52278		2.76000	113.72202			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	110.70255		3.14000	113.63408			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	101.39425		8.25000	101.37161			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.12438			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.12438			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		118.67069		3.10000	113.23753			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		118.55982		2.40000	113.13390			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.19455			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.12511			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.29691			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.30106			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.76000		102.32033		7.76000	102.29892			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.36187			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.35647			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.18862			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.19208			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.81000		102.45382		7.81000	102.43225			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.81000		102.45382		7.81000	102.43225			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	7.86000		105.64517		7.86000	105.62292			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.84638			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.94189			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.24686			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.24686			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539		65.66533		100.17539	65.50425			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.21578			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.42285			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.85930			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.19903			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.28354			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	101.72814	9.35000	101.70289			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	101.72814	9.35000	101.70289			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.19897			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.20257			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	102.03817			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.78978			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.99690			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.61981			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.61981			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.61981			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.61981			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.61981			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.63691			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.66524			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.66524			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.66524			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.66524			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.66524			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.66998			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.67500	105.07771	8.67500	105.05306			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.99766			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.27225			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.74916			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.74916			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.97416			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.89044			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.14045			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.77586			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.77034			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.78528			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.28602			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.46910			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.46893			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.78305			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	105.70114			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.99618			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.68149			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.60027			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.74830			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.87492			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.87492			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.87492			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.87492			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.79816			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.19566			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.77423			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.77423			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.76476			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.67709			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.76476			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.51132			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.90970			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.67733			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.67733			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.67203			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	102.62615			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	101.67289			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.42500	97.82968		10.42500	99.29753			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.94500	95.70020		10.94500	96.03346			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63891			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.91559			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.63040			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.13472			0.00	0	0.00
CLN320		On 30/04/2018	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
CLN321	On 30/04/2018	Spot Bond		8.80500	102.20770		8.80500	100.00000			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.79239			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.13621			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	110.74704			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.83312			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.84963			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.91339			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.85843			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.23066			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.23066			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.23066			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.95751			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.64016			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.16376			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.63891			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.90231			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.05520			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.10778			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.05920			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.07452			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.64306			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.23729			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.58085			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.39673			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.36682			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.05856			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.30365			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.27545			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.26185			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.05483			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		36.92090		7.01000	37.53488			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	149.41133			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	8.33500		98.51885		8.33500	130.74518			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.95000		33.01271		7.95000	145.13501			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.95000		33.40946		7.95000	145.42191			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	86.23429			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	86.11659			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.42878			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.42878			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.85746			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.79524			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.80752			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.80891			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.13472			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.72733			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.31000		110.52455		8.31000	106.74820			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.27000		106.39333		8.27000	106.36979		11,412,600,000,000.00	1,380,000,000	690,000,000.00	
COJ05	On 05/06/2023	Spot Bond	9.67000		120.56639		9.67000	120.53529			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.66000		110.29253		7.66000	110.26988			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ07	On 23/03/2021	Spot Bond		9.26000	109.14886		9.26000	109.12157			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.73500	96.91338		9.73500	96.88808			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.68000	97.30304		10.68000	97.27524			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.68000	94.91183		10.68000	94.88486			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.16359			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.20798			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.08995			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.98301			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.55741			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.15740			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.12000	92.83278		12.12000	95.86240			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	9.76418		100.00000	9.73336			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.00654			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.54500	99.32919		7.54500	98.31376			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond		100.00000	79.99191		100.00000	79.82596		3,000,000,000,000,000.00	30,000,000,000	15,000,000,000.00	
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.64483			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	97.68300			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.70753			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.73843			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.77610			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.54000	125.74711		6.54000	125.72499			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		7.85500	109.96170		7.85500	109.93867		43,994,763,155,000.00	5,600,861,000	2,910,861,000.00	
DV23	On 27/02/2023	Spot Bond		8.40500	111.93715		8.40500	111.91211		102,548,413,210,000.00	12,200,882,000	8,530,882,000.00	
E170	On 01/08/2020	Spot Bond		7.51000	134.61280		7.51000	134.58583		27,036,000,000,000.00	3,600,000,000	1,800,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	105.65656			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.43516			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.55568			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.63563			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.26179			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.82889		0.10000	131.99986			400,000,000,000.00	4,000,000,000	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.16000		114.51266		2.16000	114.46692			6,480,000,000,000.00	3,000,000,000	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.21000		102.67796		2.21000	102.63679			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.28000		101.42666		2.28000	101.94475			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.16000		109.65118		9.16000	109.62450			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.01000		110.54317		9.01000	110.51627			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.73000		101.99695		9.73000	101.97062			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.38000		95.10355		10.38000	98.59967			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.31188			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.89388			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.02468			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.11751			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.77461			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		58.02059		100.00000	57.87849			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		94.84536		100.00000	94.60154			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond	100.00000		99.19841		100.00000	98.93667			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000		93.83033		100.00000	93.58974			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000		92.35714		100.00000	92.13022			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000		87.56267		100.00000	87.36412			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		130.42335		3.00000	130.36829			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS02	On 01/07/2015	Spot Bond	10.72000	107.55748	10.72000	107.52697				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	105.58400				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.12774				0.00	5,000,000,000	5,000,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.46237				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.26500	85.07689	9.26500	98.33298				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.52912				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.53141				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.40184				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.37160				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.56130				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.52053				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.29216				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.33211				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.26231				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.32193				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.25039				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.30007				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.20000	103.96679	6.20000	103.94935			2,480,000,000,000.00		400,000,000	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.07000	108.52732	7.07000	108.50660			95,734,113,510,000.00		13,540,893,000	16,816,493,000.00
ES23	On 25/01/2023	Spot Bond	8.03000	115.33763	8.03000	115.31296			11,571,619,455,000.00		1,441,048,500	23,021,048,500.00
ES26	On 02/04/2026	Spot Bond	8.54500	95.37987	8.54500	95.35795			140,493,096,020,000.00		16,441,556,000	7,221,556,000.00
ES33	On 15/09/2033	Spot Bond	9.40000	84.00240	9.40500	83.94240			941,149,696,140,000.00		00,122,308,100	15,312,308,100.00
ES42	On 25/04/2042	Spot Bond	9.65000	89.05637	9.65000	89.03333			274,060,000,000,000.00		28,400,000,000	14,200,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.22974				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.25541				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.64621			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.05113			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.78064			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.49131			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.21883		100.00000	10.19407			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		9.94455		100.00000	9.92046			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.38643			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.44863			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.57287			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.69694			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.66000		103.10137		6.66000	103.08272			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	8.74500		102.07404		8.74500	102.05017			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.81734			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.81727			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.11635			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	102.30040			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.54500		109.98895		10.54500	109.95808			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.24477			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.04000		125.42353		2.04000	126.21489			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.09000		133.10622		2.09000	269.51655			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.48000		96.68659		2.48000	102.90048			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.71000		98.92212		2.71000	145.94633			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.69500		113.04094		2.69500	193.81030			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.97000		112.99757		6.97000	112.97618			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.05100		57.79983		8.05100	57.11430			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ02		On 28/10/2024	Spot Bond	9.49600	36.90209		9.49600	36.01355			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond	9.73000	35.65431		9.73000	34.75184			0.00	0	0.00
FRC04		On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	104.08129			0.00	0	0.00
FRC101		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.96100			0.00	0	0.00
FRC103		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	103.68853			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.26783			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.90356			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.90356			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.47618			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.86945			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.96861			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.17679			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.82420			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.91532			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	103.19535			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.24051		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.24051		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.15851			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.90240			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.11061			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.20341			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.85513			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	110.97649			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33298			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.88592			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC125		On 20/09/2017	Spot Bond	6.00000	100.19325	6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.05154			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.26008			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.94852			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.01431			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.19578			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.10733			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.24919			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.32755			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.19251			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.15431			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.03074			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.01102			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.27750			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.26118			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.21650			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.27968			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.08000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.06439	100.09221	13.03237			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.79458			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	110.15829			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.96390			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.09042			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.74195			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	105.85842			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.89301			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	100.90415			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.81637			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.83643			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.12700			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.82179			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.80538			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.81992			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.37985		13.22500	51.36149			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.76704			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.76814			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.17937			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.80780			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.72500	88.02941		3.72500	91.03361			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.84743			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.84743			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.47786			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63891			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.02559			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.24149			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.79239			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.77145			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.98389			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.92107			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.33011			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.35394			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.06610			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.07234			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.32378			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.19201			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.89629			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.89081			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.19533			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.75197			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.01801			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.28000	120.09742		3.28000	115.30045			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.90855			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.91854			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.26000	110.03681		3.26000	115.46771			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.18000	98.96726		1.18000	120.07192			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.28000	107.06386		3.28000	115.30045			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.16000	104.42202		2.16000	121.28075			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.23000	103.42025		2.23000	124.74799			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.02632			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	97.65691			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.30101			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.32535			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.77965			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.90192			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	105.76434			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.06611			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.02398			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.86173			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.20360			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.86063			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.97197			0.00	0	0.00
FRC98		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	93.03487			0.00	0	0.00
FRC99		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	93.20518			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	8.69489		100.00000	8.67360			0.00	0	0.00
FRD02U		On 01/06/2016	Spot Bond	100.00000	10.51407		100.00000	10.48088			0.00	0	0.00
FRI15		On 14/03/2015	Spot Bond	4.30000	140.06426		4.30000	140.00001			0.00	0	0.00
FRJ14		On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.47163			0.00	0	0.00
FRJ15		On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.23458			0.00	0	0.00
FRJ16		On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.70812			0.00	0	0.00
FRJ17		On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.67543			0.00	0	0.00
FRJ18		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	104.21792			0.00	0	0.00
FRJ19		On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.62212			0.00	0	0.00
FRJ20		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.50058			0.00	0	0.00
FRS36		On 07/12/2023	Spot Bond	2.60000	127.81716		2.60000	258.80356			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond	2.10000	132.99998		2.10000	269.30136			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond	2.82000	125.61492		2.82000	254.34298			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond	2.41000	103.22215		2.41000	122.83928			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.01387			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	1.94000	127.19535		1.94000	123.25761			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.19845			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.45771			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	99.92760			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.70203			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.95000		91.03993		2.95000	91.00163			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		14.30019		104.97509	14.26362			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		18.53819		101.07593	18.49236			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		10.34750		100.44759	10.32206			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.76350			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		16.89267		100.76967	16.85101			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
FRS81	On 30/10/2042	Spot Bond	2.52500		100.39718		2.52500	100.35600			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	100.72364			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.43097			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.44000		96.19887		2.44000	103.30974			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.20920			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.47000		95.91298		2.47000	103.00263			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.35627			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.30000		130.88842		2.30000	335.80709			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.52927			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.84920			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.55377			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.86653			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.23641			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.10931			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.56299			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.42557			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.73000		103.63728		5.73000	103.62110			0.00	0	213,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.00000		104.70690		6.00000	104.68981			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	6.87000		103.92449		6.87000	103.90510			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.33000		104.97026		7.33000	104.94938			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.48000		111.76670		7.48000	111.74415			0.00	0	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.09000		108.43144		8.09000	108.40807			0.00	0	50,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.38000		107.75462		8.38000	102.62187			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.07500		93.08719		9.07500	93.06437			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.22000		114.70560		9.22000	114.67734			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	9.92000		98.39023		9.92000	98.36435			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.33000		78.78060		10.33000	78.75881			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.62273			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.65722			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.68510			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.69624			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.72404			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.76854			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.80190			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.94631			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.80356			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.39773			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.62000		103.06701		8.62000	103.04312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.00000			0.00	0	0.00
GPT27	On 30/01/2014	Spot Bond	100.00000		80.21978		100.00000	80.04386			0.00	0	40,000,000,000.00
GRA307	On 15/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.31738			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.70050			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.91284			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.96317			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.96241			0.00	0	0.00
GRD197	On 30/01/2014	Spot Bond	100.00000		80.21978		100.00000	80.04386			0.00	0	0.00
GRD198	On 10/01/2014	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	100.34082			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.44287			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.10108			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.10348			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.10810			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.11382			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.12176			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	100.95512			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	102.26273			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.28994			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.98504			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.63835			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.91013			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.53718			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.74314			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.13491			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.23092			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.87372			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	99.93171			0.00	1,000,000,000	500,000,000.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.31918			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.10245			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	100.18681			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.35243	102.52265		7.35243	101.64922			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	100.19628			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.70578	102.52206		7.70578	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	100.20845			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.15683	102.52664		8.15683	106.53565			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.22330			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.26748			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.33103			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.34386			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.65000		113.35078		7.65000	113.32765			44,370,000,000,000.00	5,800,000,000	2,970,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.87000		135.46979		1.87000	274.30399			32,912,000,000,000.00	17,600,000,000	4,950,000.00
HWAY24	On 07/12/2024	Spot Bond	1.85000		138.67625		1.85000	274.74431			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.30500		101.80983		9.30500	101.78468			1,861,000,000,000.00	200,000,000	120,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.32500		101.61782		9.32500	101.59266			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		34.78473		100.00000	34.63009			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		10.12452		100.00000	10.07951			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		42.04482		100.00000	41.72924			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		21.02241		100.00000	20.86462			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		10.51121		100.00000	10.43231			0.00	0	50,000,000,000.00
I2025	On 31/01/2025	Spot Bond	1.83000		109.82636		1.83000	109.78344			82,721,856,000,000.00	45,203,200,000	53,501,440,800.00
I2038	On 31/01/2038	Spot Bond	2.35000		106.06750		2.35000	106.02458			42,135,500,000,000.00	17,930,000,000	92,512,963,000.00
I2046	On 31/03/2046	Spot Bond	2.43000		103.06453		2.43000	103.02253			0.00	0	64,616,469,300.00
I2050	On 31/12/2050	Spot Bond	2.42000		110.33612		2.42000	110.29126			23,595,000,000,000.00	9,750,000,000	18,123,687,400.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	92.20000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	6.86000		105.87720		6.86000	105.85747			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.07133			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.01320			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.86594			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.07291			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.73000		101.85834		6.73000	101.84002			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL21	On 15/03/2016	Spot Bond		7.36000	105.81741		7.36000	105.79627			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		7.97000	108.61132		7.97000	108.58787			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.66000	101.07626		6.66000	101.05837			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.17151			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.25228			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.15000	111.56568		4.15000	111.51515			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.18000	104.38547		7.18000	104.36546			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.93645			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.93210			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		1.00000	105.41196		1.00000	125.72263			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.01000	106.29140		2.01000	126.49319			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.50213			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.34463			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.64000	104.86288		7.64000	104.84129			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.93524			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.58360			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.32061			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.17500	102.16891		8.17500	102.14655			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.74000	95.10818		8.74000	95.08607			0.00	0	30,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.98218			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		7.72000	86.62071		7.72000	99.15611			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.79000	110.65093		8.79000	103.75544			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.99993			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	99.99997			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.12000	100.37793		7.12000	102.11621			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL55	On 31/07/2018	Spot Bond	7.95500	100.66147		7.95500	102.61105			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00260		100.00000	0.00259			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.14933			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.15669			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.41000	104.16888		8.41000	99.83839			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.17653		5.00000	100.16294			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.17653		5.00000	100.16294			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.25587		5.00000	101.24228			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.17653		5.00000	100.16294			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.52654		4.00000	100.51554			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.57493			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.50605			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.72968			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	108.07454		9.20000	108.04783			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.62296			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.62296			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.53147			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.20509		100.00000	8.18499			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.13225			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.41438			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.29759			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.86000	101.18762		8.86000	101.16338			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.06482			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.20091			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.77102			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	98.97450			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	4.65343		100.00000	4.63890			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond		100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond		100.00000	82.76644		100.00000	82.57919			0.00	0	0.00
INA347	On 19/11/2013	Spot Bond		5.25000	99.74176		5.25000	99.68456			0.00	0	0.00
INA348	On 26/11/2013	Spot Bond		5.35000	99.63490		5.35000	99.57673			0.00	0	0.00
INA349	On 03/12/2013	Spot Bond		5.35000	99.53315		5.35000	99.47510			0.00	0	0.00
INA350	On 10/12/2013	Spot Bond		5.35000	99.43161		5.35000	99.37367			0.00	0	0.00
INA402	On 07/01/2014	Spot Bond		5.45000	99.00950		5.45000	98.95098			0.00	0	0.00
INA403	On 14/01/2014	Spot Bond		5.45000	98.90714		5.45000	98.84875			0.00	0	0.00
INA404	On 21/01/2014	Spot Bond		5.45000	98.80500		5.45000	98.74673			0.00	0	0.00
INA405	On 28/01/2014	Spot Bond		5.45000	98.70307		5.45000	98.64492		107,910,000,000,000.00	19,800,000,000	9,900,000,000.00	
INA406	On 04/02/2014	Spot Bond		100.00000	79.34783		100.00000	79.17570		600,000,000,000,000.00	6,000,000,000	6,000,000,000.00	
IND344	On 29/10/2013	Spot Bond		5.25000	95.01188		5.25000	95.01188			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond		5.25000	99.94250		5.25000	99.88506			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond		5.25000	99.84203		5.25000	99.78471			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.04374			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.24790			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.71055			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.52860	103.98801		10.52860	102.89908			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.52860	101.85979		10.52860	101.50635			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.80484			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.34388			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.78769			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	100.51092		6.50000	100.49326			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.87492				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.53866				0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.11319				0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.11319				0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.22143				0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.93876				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	100.98127				0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.77856				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.79162				0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.26375				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.28140				0.00	0	0.00
ING215	On 28/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.93940				0.00	0	0.00
ING216	On 09/12/2013	Spot Bond	0.00000	100.00000	0.00000	102.11055				0.00	0	0.00
ING217	On 17/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.64341				0.00	0	0.00
ING219	On 15/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.85361				0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.31761				0.00	0	0.00
ING223	On 28/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.86205				0.00	0	0.00
ING224	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.87397				0.00	0	0.00
ING225	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.62295				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.77460				0.00	0	0.00
ING229	On 17/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.24881				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	95.40528	100.00000	95.16314				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.75442			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond	100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond	100.00000	95.54974		100.00000	95.30026			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond	100.00000	93.58974		100.00000	93.35038			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond	100.00000	84.29561		100.00000	84.10138			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.19260			0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond	100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.30615			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.31298			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.31758			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.87000	103.21270		7.87000	103.19081			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.13000	101.98508		6.13000	101.96836			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.04679			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.22000	106.02694		8.22000	106.00335			26,304,000,000,000.00	3,200,000,000	860,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.43864			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.39744			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.51675			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.82068			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.04000	107.55904		8.04000	107.53588			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	103.02547			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.18792			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.10000	98.16240		3.10000	116.81577			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.89000	94.60118		3.89000	127.02119			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.60778			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.41871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.33882			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.02504			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.70620			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.83000	89.36557		3.83000	90.10587			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.83000	89.29107		3.83000	96.17993			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.10712			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.73189			0.00	0	0.00
IV03E		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.12313			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.77102			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	11.24500	108.64182		11.24500	108.60900			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.99999			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.89000	93.59722		3.89000	127.02119			0.00	0	0.00
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.05549			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.22524			0.00	0	0.00
IVA344		On 31/10/2013	Spot Bond	5.25000	95.01188		5.25000	99.95687			0.00	0	0.00
IVA345		On 07/11/2013	Spot Bond	5.25000	99.91377		5.25000	99.85637			0.00	0	0.00
IVA346		On 14/11/2013	Spot Bond	5.25000	99.81336		5.25000	99.75608			0.00	0	0.00
IVA347		On 21/11/2013	Spot Bond	5.25000	99.71315		5.25000	99.65598			0.00	0	0.00
IVA348		On 28/11/2013	Spot Bond	5.35000	99.60581		5.35000	99.54767			0.00	0	0.00
IVA349		On 05/12/2013	Spot Bond	5.35000	99.50412		5.35000	99.44610			0.00	0	0.00
IVA350		On 12/12/2013	Spot Bond	5.35000	99.40263		5.35000	99.34473			0.00	0	0.00
IVA402		On 09/01/2014	Spot Bond	5.45000	98.98023		5.45000	98.92175			0.00	0	0.00
IVA403		On 16/01/2014	Spot Bond	5.45000	98.87794		5.45000	98.81958			0.00	0	0.00
IVA404		On 23/01/2014	Spot Bond	5.45000	98.77586		5.45000	98.71762			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.56840			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.03450			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.01324			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.00940			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.46704			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.80075			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.03182			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.04574			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.83722			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.03169			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.20528			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.37186			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.06585			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.31308			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.31537			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.31998			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.29926			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.18547			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.03445			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.77590			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.10305			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.89575			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	90.97422		100.00000	90.75070			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	62.16980		100.00000	61.97570			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDC06U	On 15/05/2014	Spot Bond	100.00000		69.05192	100.00000	68.92091				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.01801				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		37.93345	100.00000	37.84156				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.29855				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		15.98279	100.00000	15.94407				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.31487				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		48.86649	100.00000	48.71393				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.23939				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	99.97782				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.33000		142.29830	8.33000	142.26622				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.10146				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.52488				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	100.00000		8.90568	100.00000	8.83883				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.22000		99.89095	8.22000	99.86908				0.00	0	100,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.37000		69.59697	8.37000	97.92454				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	8.89000		109.89095	8.89000	103.29764				0.00	0	20,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.32930				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.11000		103.34213	11.11000	103.31161			21,775,600,000,000.00	1,960,000,000	980,000,000.00	
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.45913				0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	100.00000		50.37813	100.00000	50.00000			790,000,000,000,000.00	7,900,000,000	7,900,000,000.00	
MAQ038	On 12/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.82880				0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.42871				0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond	0.00000		100.00000	0.00000	98.98514				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.30153				0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond	0.00000		100.00000	0.00000	98.73094				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ07U	On 11/04/2014	Spot Bond	100.00000	69.39163	100.00000	69.25996				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	32.91391	100.00000	32.66770				0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond	0.00000	100.00000	0.00000	98.89343				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.30294				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.33304				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.41232				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.25762				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.00072				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.72475				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.84185				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.47586				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.91935				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.78125				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.85054				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.03683				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	81.97896	100.00000	81.79839				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	97.46849	100.00000	97.21533				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	85.22574	100.00000	85.03204				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	58.30584	100.00000	58.16304				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	45.47947	100.00000	45.36929				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	14.80498	100.00000	14.76872				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	36.14496	100.00000	36.05644				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.09500	104.47066	8.09500	104.44789				0.00	0	200,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.94538				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.80201			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.87368			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.40895			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.41207			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.42761			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.18440			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	102.29469			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.45500		103.56222		7.45500	103.54140			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.16500		107.87991		8.16500	107.85645			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.08500		108.46912		9.08500	108.44294			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.42000		107.61068		5.42000	107.59496		12,574,400,000,000.00	2,320,000,000	1,160,000,000.00	
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.69064			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.71849			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.09000		106.24650		9.09000	106.39111			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	6.91000		103.83502		6.91000	103.81554			0.00	0	2,460,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.15373			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.38000		104.91478		8.38000	104.89125			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.10302			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.08000		104.79632		8.08000	104.77365			0.00	0	220,000,000.00
MTN02	On 13/07/2014	Spot Bond	5.90000		105.94939		5.90000	105.93265			0.00	0	90,000,000.00
MTN02U	On 13/01/2014	Spot Bond	100.00000		83.33333		100.00000	83.14351		360,000,000,000,000.00	3,600,000,000	900,000,000.00	
MTN03	On 13/07/2015	Spot Bond	6.96000		106.58683		6.96000	106.56701		40,368,000,000,000.00	5,800,000,000	1,450,000,000.00	
MTN04	On 13/07/2017	Spot Bond	8.02500		109.65433		8.02500	109.63089			0.00	0	70,000,000.00
MTN04U	On 27/01/2014	Spot Bond	100.00000		80.75221		100.00000	80.57395			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.99067		100.89771	6.97359			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A302		On 14/08/2020	Spot Bond		100.61875	7.08205	100.61875	7.06481			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	101.27163			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	101.30358			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	101.32499			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	101.34841			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	101.36969			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	101.38020			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	101.50828			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	101.65745			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond		100.00000	0.29285	100.00000	0.29214			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond		100.00000	0.29285	100.00000	0.29214			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond		8.58500	101.70190	8.58500	101.67867			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond		6.81000	100.51496	6.81000	102.07141			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond		0.00000	100.00000	0.00000	100.40113			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.33217			0.00	3,000,000,000	1,500,000,000.00
NBK12B		On 20/02/2015	Spot Bond		0.00000	100.00000	0.00000	101.33968			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond		0.00000	100.00000	0.00000	102.87832			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond		0.00000	100.00000	0.00000	101.52223			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond		0.00000	100.00000	0.00000	102.51645			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond		0.00000	100.00000	0.00000	100.09707			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond		6.56000	108.26978	6.56000	108.25048			0.00	0	750,000,000.00
NBK2B		On 15/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.25144			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond		8.01500	117.17082	8.01500	117.14538			0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK4		On 28/10/2024	Spot Bond	10.50500	33.36370		10.50500	33.35457			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.11000	103.85514		7.11000	103.83521			0.00	0	950,000,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.18950			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.20015			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.52000	101.59973		6.52000	101.58203			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.82489			0.00	0	0.00
NBK9A		On 23/03/2016	Spot Bond	7.31000	105.41995		7.31000	105.39905			0.00	0	0.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.66594			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	101.29254			0.00	0	0.00
NCLN54		On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.63108			0.00	0	0.00
NCLN55		On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.47276			0.00	0	0.00
NCLN56		On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.31505			0.00	0	0.00
NCLN58		On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.13016			0.00	0	0.00
NCLN61		On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	85.95604			0.00	0	0.00
NCLN62		On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.06576			0.00	0	0.00
NCLN63		On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64		On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.11078			0.00	0	0.00
NCLN65		On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.12126			0.00	0	0.00
NCLN66		On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.03522			0.00	0	0.00
NCLN67		On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.34746			0.00	0	0.00
NCLN69		On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	82.05763			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN71	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.03559			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.89431			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.47888			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.48473			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.75463			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.71011			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.41955			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.68282			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.67434			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.67378			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.81000		105.97037		7.81000	105.94795			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.12990			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.68000		102.86525		5.68000	102.84949			0.00	0	30,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.37159			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.47000		120.17255		11.47000	120.13614			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	111.68335			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.34755			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.11000		161.43930		2.11000	161.37497			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.14000		108.69248		8.14000	108.66893			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.78537			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.20625			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.20625			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.77000		110.24441		8.77000	110.21842			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.22865			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.46037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.16379				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	101.15225				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.20005				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.97000	110.23312	8.97000	111.89288				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.24787				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.20010				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.22871				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.17000	110.22226	9.17000	110.19511				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.32429				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.26698				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.24781				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.61039				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.49402				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.28602				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	4.22500	135.93056	4.22500	135.86755				0.00	0	3,000,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.31000	102.43737	6.31000	102.42020				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.83500	123.35012	7.83500	123.32423			12,849,400,000,000.00	1,640,000,000	820,000,000.00	
NRA022	On 31/10/2022	Spot Bond	8.34000	124.43852	8.34000	124.41044			12,676,800,000,000.00	1,520,000,000	760,000,000.00	
NRA023	On 31/05/2023	Spot Bond	2.00500	168.98907	2.00500	168.92221			33,684,000,000,000.00	16,800,000,000	8,400,000,000.00	
NRA028	On 30/11/2028	Spot Bond	9.01000	131.57548	9.01000	131.54381			5,586,200,000,000.00	620,000,000	310,000,000.00	
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.23746				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.23117				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.99637				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.00001				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.77852				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC16		On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.70314			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.36467			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.76245			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	17.94805		100.00000	17.90457			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	26.58501		100.00000	26.52061			0.00	0	0.00
OML01		On 27/10/2015	Spot Bond	6.09000	105.34081		6.09000	105.32345			0.00	0	100,000,000.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	8.61079		100.00000	8.58993			0.00	0	0.00
PBET01		On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.24000			0.00	0	0.00
PCF03		On 06/04/2015	Spot Bond	100.00000	41.04497		100.00000	40.94554			0.00	0	0.00
PMM06		On 25/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.11985			0.00	0	0.00
PMM08		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.77387			0.00	0	0.00
PMM09		On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.93986			0.00	0	0.00
PNP11		On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.16559			0.00	0	0.00
PNP12		On 21/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.01893			0.00	0	0.00
PPC001		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.67628			0.00	0	0.00
PR2A1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.17182			0.00	0	0.00
PR2A1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.73703			0.00	0	0.00
PR2A1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.72367			0.00	0	0.00
PR2B1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.80683			0.00	0	0.00
PR2B1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.76737			0.00	0	0.00
PR2B1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.73945			0.00	0	0.00
PR2C1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.85327			0.00	0	0.00
PR2C1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.80374			0.00	0	0.00
PR2C1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.76858			0.00	0	0.00
PR2D1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.90459			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.84615			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.80253			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00850			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.01011			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.01084			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.01245			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.01938			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.02099			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.37314			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00013			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.86000		108.12467		5.86000	108.10742			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.30000		95.55021		5.30000	95.53641			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.75000		39.73964		7.75000	39.73138			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.78500		115.22567		5.86000	115.06453		9,044,637,642,868,500.00	92,072,194,100	48,365,503,500.00	
R158	On 15/09/2015	Spot Bond	5.86000		115.08289		5.86000	115.06453			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.76000		89.92452		5.76000	89.91042			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.86000		121.65061		5.86000	121.63120			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.69000		85.12644		5.69000	85.11325			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.92000		124.62846		7.93000	124.50981		7,399,419,632,144,000.00	96,896,418,200	10,762,308,600.00	
R187P	On 21/12/2026	Spot Bond	7.67000		37.20459		7.67000	37.19694			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.59000		34.88511		7.59000	34.87801			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.60000		280.42913		1.60000	280.32124		81,981,220,000,000.00	51,238,262,500	28,287,058,500.00	
R201	On 21/12/2014	Spot Bond	4.87500		107.40375		4.93000	107.32741		1,704,695,976,750,000.00	49,681,226,000	07,511,226,000.00	
R202	On 07/12/2033	Spot Bond	2.20000		208.57169		2.20500	208.33307		447,304,594,000,000.00	03,320,270,000	56,513,888,100.00	
R2023	On 28/02/2023	Spot Bond	7.49500		103.00096		7.53500	102.71244		5,315,690,320,348,000.00	09,231,530,400	76,419,130,400.00	

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 15/09/2017	Spot Bond	6.47000	107.06756	6.52000	106.87378					6,845,329,473,566,000.00	58,010,737,800	13,371,747,200.00
R2030	On 31/01/2030	Spot Bond	8.59000	96.68028	8.59000	96.86156					209,596,000,000,000.00	24,400,000,000	23,200,000,000.00
R2037	On 31/01/2037	Spot Bond	8.88500	98.36613	8.88500	98.34290					5,512,431,700,000,000.00	20,420,000,000	6,030,000,000.00
R204	On 21/12/2018	Spot Bond	6.71500	108.39951	6.74500	108.24712					9,806,493,059,028,000.00	60,386,159,200	18,955,517,100.00
R2048	On 28/02/2048	Spot Bond	8.98000	99.04134	8.98000	99.01731					4,509,066,679,934,000.00	02,123,238,300	22,518,000,000.00
R206	On 15/01/2014	Spot Bond	5.17500	102.65838	5.24000	102.63024					961,551,225,000,000.00	85,807,000,000	78,267,000,000.00
R207	On 15/01/2020	Spot Bond	7.03500	103.19826	7.09000	102.90465					0,743,637,643,550,000.00	27,169,530,000	72,038,670,000.00
R208	On 31/03/2021	Spot Bond	7.21500	97.95101	7.26000	97.68149					7,107,238,685,683,500.00	85,064,266,900	90,082,545,500.00
R209	On 31/03/2036	Spot Bond	8.75000	76.15978	8.75500	76.10254					3,159,207,749,625,000.00	03,909,457,100	54,853,657,100.00
R210	On 31/03/2028	Spot Bond	1.99000	159.16667	1.99000	159.10368					48,317,200,000,000.00	24,280,000,000	28,253,500,000.00
R211	On 31/01/2017	Spot Bond	0.28000	128.62160	0.30000	128.49642					15,565,472,804,000.00	55,590,974,300	28,976,665,200.00
R212	On 31/01/2022	Spot Bond	1.44000	131.96612	1.44000	131.91595					227,252,736,000,000.00	57,814,400,000	93,218,204,900.00
R213	On 28/02/2031	Spot Bond	8.57500	87.10213	8.58000	87.04188					8,982,435,577,832,500.00	47,514,353,100	55,135,753,100.00
R214	On 28/02/2041	Spot Bond	8.90500	76.58710	8.90500	76.56866					8,830,179,249,632,000.00	91,597,894,400	27,703,694,400.00
R225C	On 15/03/2014	Spot Bond	4.79000	98.27187	4.79000	98.25920					0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	4.90000	95.87507	4.90000	95.86225					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	5.92000	92.31750	5.92000	92.30262					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.76000	89.92452	5.76000	89.91042					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.68000	87.56847	5.68000	87.55492					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.69000	85.12644	5.69000	85.11325					0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	4.96500	99.32446	4.96500	99.31104					0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	4.98500	96.91401	4.98500	96.90098					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	4.93500	94.60963	4.93500	94.59703					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.83000	91.02370	5.83000	91.00941					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.70000	88.68462	5.70000	88.67100					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R329C	On 21/06/2016	Spot Bond		5.68000	86.27137		5.68000	86.25817			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.74000	83.73557		5.74000	83.72262			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.49500	79.25943		6.49500	79.24559			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.54500	76.61283		6.54500	76.59935			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		6.75000	73.50580		6.75000	73.49247			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		6.73000	71.17668		6.73000	71.16381			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		6.71000	68.93470		6.71000	68.92227			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		6.70000	66.73663		6.70000	66.72461			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.05000	63.13950		7.05000	63.12755			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.03000	61.07377		7.03000	61.06224			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.18000	58.35087		7.18000	58.33962			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.15000	56.46156		7.15000	56.45073			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.12000	54.64928		7.12000	54.63884			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.09000	52.91051		7.09000	52.90044			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.05000	51.28965		7.05000	51.27994			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.01000	49.73769		7.01000	49.72833			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.87000	43.99690		7.87000	43.98762			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.83000	42.51300		7.83000	42.50408			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.79000	41.09501		7.79000	41.08643			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.75000	39.73964		7.75000	39.73138			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.71000	38.44381		7.71000	38.43586			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.67000	37.20459		7.67000	37.19694			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.63000	36.01923		7.63000	36.01186			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.59000	34.88511		7.59000	34.87801			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.21571			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.38697			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.41871			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.40722			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.31565			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.23687		100.00000	12.20723			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.58737		100.00000	3.57868			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.91843			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.85825			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.97868			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.55576			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.92374			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.22427			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.59588			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.80511			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.23823			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.30359			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	102.12301			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	99.91081			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.13137			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.94649			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.42701			0.00	1,800,000,000	900,000,000.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.33939			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.18227			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.04776			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP004		On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.62956			0.00	0	0.00
RP005		On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.88595			0.00	0	0.00
RP006		On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP007		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP008		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP013		On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.94028			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.05478			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.34388			0.00	0	0.00
RP017		On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.20249			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	105.37195		12.35000	105.33764			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.13044			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	14.26161		100.00000	14.22705			0.00	0	0.00
RP021		On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.03243			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.58227			0.00	0	0.00
RP023		On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.75064			0.00	0	0.00
RP024		On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.33919			0.00	0	0.00
RPG01		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.33099			0.00	0	0.00
RPG01U		On 25/02/2014	Spot Bond	100.00000	93.87755		100.00000	93.63868			0.00	0	0.00
RPG02		On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.47249			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond	100.00000	1.67779		100.00000	1.67368			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond	100.00000	9.12692		100.00000	9.10481			0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond	100.00000	13.45437		100.00000	13.42177			0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond	100.00000	11.73857		100.00000	11.72418			0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	106.96503			0.00	0	0.00
RPS002		On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	100.03893			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RW21	On 21/04/2021	Spot Bond	8.56000		107.96032		8.56000	107.93546			0.00	0	240,000,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.56713			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.16000		114.63057		7.16000	114.60865			0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.32859			0.00	434,000,000	217,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.57000		107.71311		8.57000	107.68842		51,420,000,000,000.00	6,000,000,000	6,000,000,000	1,500,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.15625			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.89253			0.00	2,572,000,000	1,386,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.01898			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.14310			0.00	300,000,000	150,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.14053			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.11000		107.86930		7.11000	107.84883			0.00	0	1,150,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.34500		100.69923		8.34500	100.67662			0.00	0	460,000,000.00
SBK111	On 09/04/2014	Spot Bond	1.90000		131.25303		1.90000	131.19913			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.32000		112.35065		7.32000	112.32834			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.18000		112.60882		7.18000	112.58687			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.11000		112.73820		7.11000	112.71644			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.92000		102.13757		7.92000	102.11566			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.25500		112.47041		7.25500	112.44827			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.22000		112.53497		7.22000	112.51292			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.80072			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.73592			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.86677			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.53400			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000		100.36882		100.00000	100.09755			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.57000		105.37893		7.57000	105.35731			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.88724			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.52184			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.69151			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.71735			0.00	0	100,000,000.00
SBS19	On 23/06/2021	Spot Bond	8.91000		110.55303		8.91000	110.52670			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.58000		108.02268		9.58000	107.99522			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.55188			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.57337			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.49606			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.22069			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.23500		106.65959		8.23500	106.63620			0.00	0	160,000,000.00
SBS3	On 25/05/2026	Spot Bond	8.63000		100.29616		8.63000	100.27313			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.96000		101.91020		8.96000	101.88593			0.00	0	30,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.04000		114.14539		7.04000	114.12393		25,344,000,000,000.00	3,600,000,000	1,860,000,000.00	
SBSI11	On 07/12/2023	Spot Bond	2.13000		132.68188		2.13000	268.65705			0.00	0	1,100,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.00000		105.41196		1.00000	125.72263			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	108.37000			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		6.16911		100.00000	6.15400			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		154.65801		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.57000		110.15171		1.57000	123.51629			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.51092		6.50000	100.49326			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.88951			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.58100			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.01944			0.00	5,200,000,000	2,600,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.62000		103.36897		8.62000	103.34513			0.00	0	10,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.67892			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.38906			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.69300			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.62469			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.04694			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.16000		108.19132		7.16000	108.17064			12,028,800,000,000.00	1,680,000,000	840,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.34500		110.37031		8.34500	103.17740			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.92000		102.13757		7.92000	102.11566			29,462,400,000,000.00	3,720,000,000	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.35383			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.27547			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.41541			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.28522			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	100.00000		8.90568		100.00000	8.83883			0.00	0	700,000,000.00
SSA01	On 28/06/2016	Spot Bond	7.62000		108.04731		7.62000	108.02524			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.51450			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.48798			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.27378			0.00	800,000,000	400,000,000.00
SSA06	On 16/04/2020	Spot Bond	8.94000		96.10046		8.94000	96.07737			42,912,000,000,000.00	4,800,000,000	2,460,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.15425			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.69842			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.11485			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	8.86800	89.25329	8.86800	89.23202			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.93000	88.94620	8.93000	88.92485			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.17500	105.95154	6.17500	105.93393			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.35000	96.88640	8.35000	96.86487			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.82937			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.70000	102.86718	7.70000	102.84572			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	6.76000	113.38815	6.76000	113.36732			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.58000	101.53996	2.58000	101.88533			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.69500	103.20282	7.69500	104.14482			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.78447			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.65915			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.23791			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.35000	111.52242	9.35000	112.36014			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.01105			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.01013			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.78278			0.00	0	0.00
SY1011		On 29/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SY1012		On 29/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SY1013		On 05/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.92731			0.00	0	0.00
SY1014		On 12/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.92008			0.00	0	0.00
SY1015		On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.79629			0.00	0	0.00
SY1016		On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.73876			0.00	0	0.00
SY1017		On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.73865			0.00	0	0.00
SY1018		On 19/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.72369			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1020		On 22/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.68082			0.00	0	0.00
SY1021		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.62198			0.00	0	0.00
SY1022		On 29/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.57861			0.00	0	0.00
SY1023		On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.43316			0.00	0	0.00
SY1024		On 18/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.30196			0.00	0	0.00
SY1026		On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	98.80578			0.00	0	0.00
SY1027		On 20/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.70947			0.00	0	0.00
SY1028		On 28/01/2014	Spot Bond	100.00000	80.57395		100.00000	80.39648		5,290,000,000,000,000.00	52,900,000,000	52,900,000,000.00	
SY1029		On 28/01/2014	Spot Bond	100.00000	80.57395		100.00000	80.39648		5,600,000,000,000,000.00	56,000,000,000	28,000,000,000.00	
SZ18		On 30/09/2015	Spot Bond	6.37000	111.95817		6.37000	111.93889			0.00	0	0.00
SZ25		On 30/09/2025	Spot Bond	8.49000	104.55372		8.49000	104.52984			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	64.10458		100.00000	63.96347			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	54.94316		100.00000	54.81006			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	22.04607		100.00000	21.99267			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	6.45000	101.53109		6.45000	101.51359			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.21377			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.93808			0.00	0	0.00
TFS115		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.62640			0.00	0	0.00
TFS116		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.11319			0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.01742			0.00	0	0.00
TFS118		On 21/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.36335			0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00700			0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	7.11000	106.14562		7.11000	106.12546			0.00	0	0.00
TFS90A		On 05/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.88768			0.00	0	0.00
TFS93		On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.17249			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS97	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.24604			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.22793			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.23484			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	102.23701		7.83000	102.21567			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.22412			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.23277			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.03215			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.22412			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.23277			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	77.01813		7.16000	101.92199			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.24970			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.24832			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.28140			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.27693			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.41096			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.39573			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.22378			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.23484			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	97.45376		8.73000	102.30133			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.25039			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.28070			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11C2	On 18/07/2041	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.38726			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.23660			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		5.97096		101.06155	5.95636			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.22274			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	104.40752			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.25384			0.00	2,000,000,000	1,000,000,000.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.26763			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.41231			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.22642			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.23134			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.23485			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.23134			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.23485			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.23660			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.22923			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.23485			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.25414			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.25414			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.25414			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.28215			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.28915			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.28040			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.41970			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.42836			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.42490			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.60465			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.71000		105.89586		7.71000	105.87386			0.00	0	50,000,000.00
TL20	On 22/02/2020	Spot Bond	7.26500		97.87111		7.26500	97.82763			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.42000		110.57495		7.42000	110.55306		117,087,600,000,000.00	15,780,000,000	5,790,000,000.00	
TN20	On 17/09/2020	Spot Bond	8.29000		112.69349		8.29000	112.66820		206,923,815,028,000.00	24,960,653,200	11,580,653,200.00	
TN23	On 06/11/2023	Spot Bond	8.60500		119.78650		8.60500	114.36650		148,355,820,786,000.00	17,240,653,200	7,920,653,200.00	
TN25	On 19/08/2025	Spot Bond	8.97000		105.69567		8.97000	105.67047		245,778,000,000,000.00	27,400,000,000	13,700,000,000.00	
TN27	On 14/11/2027	Spot Bond	9.00500		103.30180		9.00500	103.27708		114,183,400,000,000.00	12,680,000,000	6,500,000,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.63017			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.23822			0.00	3,000,000,000	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.54340			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.38370			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.42373			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.42786			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.62549			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	102.03543			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.40282			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.41913			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.42889			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.02767		10.00000	100.00000			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.02698		9.75000	100.00000			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.02672		100.00000	10.00000			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.55335			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	97.53115				0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000	0.00000	97.42911				0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.80166				0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000	0.00000	97.18808				0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000	0.00000	96.92653				0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.15927				0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000		100.00000	0.00000	98.96283				0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	97.92420				0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000		100.00000	0.00000	97.70116				0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	94.68050				0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.23653				0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.14607				0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.11876				0.00	0	0.00
TWC028	On 04/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.33177				0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.30965				0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.25067				0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.22118				0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.10322				0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.33198				0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.25488				0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.15675				0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.22200				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.66000		112.65540	8.66000	112.62902				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.56049				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.20302			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.53590			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		8.86000	105.60660		8.86000	105.58132			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	100.11060		100.00000	99.84148			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	100.22128		100.00000	99.95187			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	100.25818		100.00000	99.98865			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.48765			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.52802			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.86564			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.86034			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.86020			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.54734			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.56423			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	129.65000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.22000	120.00457		6.22000	119.98459		119,424,000,000,000.00	19,200,000,000	9,690,000,000.00	
WS05	On 01/08/2018	Spot Bond		0.78000	240.50363		0.78000	240.41650		4,836,000,000,000.00	6,200,000,000	3,422,400,000.00	
WSP1	On 28/05/2015	Spot Bond		6.16000	108.02851		6.16000	108.01071			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.02500	109.97676		7.02500	109.95614		119,425,000,000,000.00	17,000,000,000	8,500,000,000.00	
WSP3	On 28/05/2019	Spot Bond		7.30000	111.50087		7.30000	111.47915			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		7.71500	110.35824		7.71500	110.33555			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		7.80000	110.59529		7.80000	110.57230		23,400,000,000,000.00	3,000,000,000	1,500,000,000.00	
Z009	On 30/11/2013	Spot Bond		4.96500	99.60707		4.96500	99.59358			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond		5.81000	90.91493		5.81000	90.90078			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		4.95500	98.00434		4.95500	97.99130			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		4.96500	96.80049		4.96500	96.78759			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z020	On 19/10/2015	Spot Bond	5.74000	89.47935		5.74000	89.46544			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.94500	94.86664		4.94500	94.85405			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.81000	90.90078		5.81000	90.88663			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	6.69000	67.77237		6.69000	67.76005			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	25.57625		100.00000	25.52773			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	13.53783		100.00000	13.51215			0.00	0	0.00
Total for j-Bonds :										1.40e+017	15,165,967,300	24 732 435 100.00
Grand Total:										1.40e+017	15,166,009,521	24 734 513 184.00