



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 23/10/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 25/10/2013	Any day expiry	9.77740	9.77740		9.74360	9.74360		12.97	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	287.90390	0.28790	256.14340	0.25614	287.904	17.75	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	0.50390	0.00050	2.54340	0.00254	0.504	17.75	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	277.99580	0.27800	246.47520	0.24648	277.996	17.59	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	0.59580	0.00060	2.87520	0.00288	0.596	17.59	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	268.10410	0.26810	236.84950	0.23685	268.104	17.44	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	0.70410	0.00070	3.24950	0.00325	0.704	17.44	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	228.76600	0.22877	198.88470	0.19888	228.766	16.82	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	1.36600	0.00137	5.28470	0.00528	1.366	16.82	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	0.64470	0.00064	0.99760	0.00100	0.645	19.65	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	323.24470	0.32324	357.39760	0.35740	323.245	19.65	0	0.00
\$ / R	On 28/10/2013	Any day expiry			9.78020	9.78020	9.74780	9.74780		11.53	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,530.20000	1.53020	1,497.80000	1.49780	1,530.200	20.50	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	0.00000	0.00000	0.00000	0.00000	0.000	20.50	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,480.20000	1.48020	1,447.80000	1.44780	1,480.200	20.82	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	20.82	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	351.71860	0.35172	320.68660	0.32069	351.719	15.63	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	1.51860	0.00152	2.88660	0.00289	1.519	15.63	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	341.89620	0.34190	311.01000	0.31101	341.896	15.52	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	1.69620	0.00170	3.21000	0.00321	1.696	15.52	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	332.09440	0.33209	301.36820	0.30137	332.094	15.41	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	1.89440	0.00189	3.56820	0.00357	1.894	15.41	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	189.77050	0.18977	164.02560	0.16403	189.770	13.75	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	9.57050	0.00957	16.22560	0.01623	9.570	13.75	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	106.26830	0.10627	87.73470	0.08773	106.268	12.64	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	26.06830	0.02607	39.93470	0.03993	26.068	12.64	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Call	43.41270	0.04341	38.94190	0.03894	43.413	11.53	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Put	63.21270	0.06321	91.14190	0.09114	63.213	11.53	0	0.00
\$ / R	On 29/10/2013	Any day expiry			9.78160	9.78160	9.74920	9.74920		11.76	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	238.79740	0.23880	211.12230	0.21112	238.797	13.93	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	7.19740	0.00720	11.92230	0.01192	7.197	13.93	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	0.09090	0.00009	0.13970	0.00014	0.091	20.65	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	818.49090	0.81849	850.93970	0.85094	818.491	20.65	0	0.00
\$ / R	On 31/10/2013	Any day expiry			9.78450	9.78450	9.75200	9.75200		12.17	0	0.00

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 31/10/2013	Any day expiry	9.80	Call	62.88550	0.06289	57.13170	0.05713	62.886	12.17	0.00	0	1,000.00
\$ / R	On 31/10/2013	Any day expiry	9.80	Put	78.38550	0.07839	105.13170	0.10513	78.386	12.17	0.00	0	0.00
\$ / R	On 31/10/2013	Any day expiry	10.20	Call	4.49180	0.00449	4.95750	0.00496	4.492	16.54	0.00	0	1,000.00
\$ / R	On 31/10/2013	Any day expiry	10.20	Put	419.99180	0.41999	452.95750	0.45296	419.992	16.54	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			9.82300	9.82300	9.79030	9.79030		12.60	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,523.07360	1.52307	1,490.38790	1.49039	1,523.074	16.77	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.07360	0.00007	0.08790	0.00009	0.074	16.77	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	419.29470	0.41929	392.29940	0.39230	419.295	12.26	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	26.29470	0.02629	31.99940	0.03200	26.295	12.26	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	410.84340	0.41084	384.13100	0.38413	410.843	12.27	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	27.84340	0.02784	33.83100	0.03383	27.843	12.27	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	402.46220	0.40246	376.04070	0.37604	402.462	12.28	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	29.46220	0.02946	35.74070	0.03574	29.462	12.28	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	322.85620	0.32286	299.74450	0.29974	322.856	12.37	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	49.85620	0.04986	59.44450	0.05944	49.856	12.37	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	220.24310	0.22024	203.06650	0.20307	220.243	12.51	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	97.24310	0.09724	112.76650	0.11277	97.243	12.51	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	13.35420	0.01335	12.89040	0.01289	13.354	18.17	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	940.35420	0.94035	972.59040	0.97259	940.354	18.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.84630	9.84630	9.81370	9.81370		12.96	150,677,928.90	15,303	501,439.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,446.31900	2.44632	2,413.71990	2.41372	2,446.319	20.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.01900	0.00002	0.01900	0.00002	0.019	20.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,846.47190	1.84647	1,813.86850	1.81387	1,846.472	18.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.17190	0.00017	0.16850	0.00017	0.172	18.04	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,098.21170	1.09821	1,065.68080	1.06568	1,098.212	13.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	1.91170	0.00191	1.98080	0.00198	1.912	13.90	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	949.78660	0.94979	917.63460	0.91763	949.787	13.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	3.48660	0.00349	3.93460	0.00393	3.487	13.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	922.41120	0.92241	890.32220	0.89032	922.411	13.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	4.01120	0.00401	4.52220	0.00452	4.011	13.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	873.53810	0.87354	841.58200	0.84158	873.538	13.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	5.13810	0.00514	5.78200	0.00578	5.138	13.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	852.02380	0.85202	820.13570	0.82014	852.024	12.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	5.72380	0.00572	6.43570	0.00644	5.724	12.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	824.95010	0.82495	793.15730	0.79316	824.950	12.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	6.55010	0.00655	7.35730	0.00736	6.550	12.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	755.51590	0.75552	724.02500	0.72403	755.516	12.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	9.21590	0.00922	10.32500	0.01032	9.216	12.75	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	660.84210	0.66084	629.93400	0.62993	660.842	12.51	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	14.54210	0.01454	16.23400	0.01623	14.542	12.51	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	481.97650	0.48198	454.95520	0.45496	481.977	12.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	35.67650	0.03568	41.25520	0.04126	35.677	12.24	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	402.81810	0.40282	377.93520	0.37794	402.818	12.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	56.51810	0.05652	64.23520	0.06424	56.518	12.40	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	365.97700	0.36598	342.27730	0.34228	365.977	12.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	69.67700	0.06968	78.57730	0.07858	69.677	12.48	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Call	337.92460	0.33792	315.21310	0.31521	337.925	12.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Put	81.62460	0.08162	91.51310	0.09151	81.625	12.54	0.00	0	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	331.11390	0.33111	308.65680	0.30866	331.114	12.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	84.81390	0.08481	94.95680	0.09496	84.814	12.56	0.00	0	24,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	273.59910	0.27360	253.48130	0.25348	273.599	12.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	117.29910	0.11730	129.78130	0.12978	117.299	12.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	267.63560	0.26764	247.78220	0.24778	267.636	12.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	121.33560	0.12134	134.08220	0.13408	121.336	12.72	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Call	244.64210	0.24464	225.85350	0.22585	244.642	12.79	0.00	0	2,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Put	138.34210	0.13834	152.15350	0.15215	138.342	12.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Call	239.10910	0.23911	220.58800	0.22059	239.109	12.80	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Put	142.80910	0.14281	156.88800	0.15689	142.809	12.80	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	212.74220	0.21274	195.55360	0.19555	212.742	12.88	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	166.44220	0.16644	181.85360	0.18185	166.442	12.88	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	188.51250	0.18851	175.02990	0.17503	188.513	12.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	192.21250	0.19221	211.32990	0.21133	192.213	12.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Call	168.69300	0.16869	156.52050	0.15652	168.693	13.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Put	222.39300	0.22239	242.82050	0.24282	222.393	13.20	0.00	0	4,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Call	147.48630	0.14749	136.76530	0.13677	147.486	13.49	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Put	261.18630	0.26119	283.06530	0.28307	261.186	13.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	134.79540	0.13480	124.96600	0.12497	134.795	13.68	0.00	0	5,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	288.49540	0.28850	311.26600	0.31127	288.495	13.68	0.00	0	5,902.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	107.57920	0.10758	99.71820	0.09972	107.579	14.16	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	361.27920	0.36128	386.01820	0.38602	361.279	14.16	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Call	98.30590	0.09831	91.13170	0.09113	98.306	14.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Put	392.00590	0.39201	417.43170	0.41743	392.006	14.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Call	96.11660	0.09612	89.10640	0.08911	96.117	14.40	0.00	0	6,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Put	399.81660	0.39982	425.40640	0.42541	399.817	14.40	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	85.90530	0.08591	79.66140	0.07966	85.905	14.64	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	439.60530	0.43961	465.96140	0.46596	439.605	14.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Call	84.00190	0.08400	77.90260	0.07790	84.002	14.69	0.00	0	21,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Put	447.70190	0.44770	474.20260	0.47420	447.702	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	76.81850	0.07682	71.26290	0.07126	76.819	14.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	480.51850	0.48052	507.56290	0.50756	480.518	14.88	0.00	0	5,300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	73.47090	0.07347	68.17210	0.06817	73.471	14.97	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	497.17090	0.49717	524.47210	0.52447	497.171	14.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	68.73810	0.06874	63.80240	0.06380	68.738	15.12	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	522.43810	0.52244	550.10240	0.55010	522.438	15.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Call	60.28790	0.06029	56.32660	0.05633	60.288	15.41	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Put	573.98790	0.57399	602.62660	0.60263	573.988	15.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	609.20530	0.60921	638.20130	0.63820	609.205	15.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	55.50530	0.05551	51.90130	0.05190	55.505	15.63	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Call	47.19360	0.04719	44.20710	0.04421	47.194	16.07	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	680.89360	0.68089	710.50710	0.71051	680.894	16.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	44.45810	0.04446	41.67400	0.04167	44.458	16.23	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	708.15810	0.70816	737.97400	0.73797	708.158	16.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	41.09550	0.04110	38.55900	0.03856	41.096	16.45	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	744.79550	0.74480	774.85900	0.77486	744.796	16.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	40.30270	0.04030	37.82380	0.03782	40.303	16.50	0.00	0	18,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	754.00270	0.75400	784.12380	0.78412	754.003	16.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	37.30870	0.03731	35.04790	0.03505	37.309	16.72	0.00	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	791.00870	0.79101	821.34790	0.82135	791.009	16.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	33.93230	0.03393	31.91640	0.03192	33.932	17.00	0.00	0	19,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	837.63230	0.83763	868.21640	0.86822	837.632	17.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	30.91990	0.03092	29.11910	0.02912	30.920	17.27	0.00	0	550.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	884.61990	0.88462	915.41910	0.91542	884.620	17.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	25.81960	0.02582	24.37680	0.02438	25.820	17.81	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	979.51960	0.97952	1,010.67680	1.01068	979.520	17.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	24.07470	0.02407	22.60530	0.02261	24.075	18.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	1,017.77470	1.01777	1,048.90530	1.04891	1,017.775	18.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	20.76470	0.02076	19.49790	0.01950	20.765	18.42	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	1,094.46470	1.09446	1,125.79790	1.12580	1,094.465	18.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	17.95380	0.01795	16.88640	0.01689	17.954	18.80	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,171.65380	1.17165	1,203.18640	1.20319	1,171.654	18.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	13.81970	0.01382	13.03960	0.01304	13.820	19.52	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	1,317.51970	1.31752	1,349.33960	1.34934	1,317.520	19.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	12.70660	0.01271	12.00200	0.01200	12.707	19.75	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,366.40660	1.36641	1,398.30200	1.39830	1,366.407	19.75	0.00	0	0.00

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	11.35	Call	9.97240	0.00997	9.45020	0.00945	9.972	20.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,513.67240	1.51367	1,545.75020	1.54575	1,513.672	20.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	7.94040	0.00794	7.54900	0.00755	7.940	21.18	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,661.64040	1.66164	1,693.84900	1.69385	1,661.640	21.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	5.98960	0.00599	5.71860	0.00572	5.990	22.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,859.68960	1.85969	1,892.01860	1.89202	1,859.690	22.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	4.76980	0.00477	4.80610	0.00481	4.770	24.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	2,158.46980	2.15847	2,191.10610	2.19111	2,158.470	24.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	4.23590	0.00424	4.34780	0.00435	4.236	26.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,507.93590	2.50794	2,540.64780	2.54065	2,507.936	26.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	4.08910	0.00409	4.22700	0.00423	4.089	27.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,657.78910	2.65779	2,690.52700	2.69053	2,657.789	27.65	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			9.86090	9.86090	9.82830	9.82830		13.09	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	389.15980	0.38916	365.87000	0.36587	389.160	12.36	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	78.25980	0.07826	87.57000	0.08757	78.260	12.36	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	361.70280	0.36170	339.11240	0.33911	361.703	12.45	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	90.80280	0.09080	100.81240	0.10081	90.803	12.45	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	355.03270	0.35503	332.61890	0.33262	355.033	12.47	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	94.13270	0.09413	104.31890	0.10432	94.133	12.47	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	348.44110	0.34844	326.20260	0.32620	348.441	12.49	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	97.54110	0.09754	107.90260	0.10790	97.541	12.49	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	33.37580	0.03338	31.31650	0.03132	33.376	17.69	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	1,012.47580	1.01248	1,043.01650	1.04302	1,012.476	17.69	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			9.91540	9.91540	9.88250	9.88250		13.29	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	1,617.76850	1.61777	1,585.17960	1.58518	1,617.769	14.84	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	2.36850	0.00237	2.67960	0.00268	2.368	14.84	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	200.26300	0.20026	190.08990	0.19009	200.263	14.14	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	404.86300	0.40486	427.58990	0.42759	404.863	14.14	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	113.86300	0.11386	108.95790	0.10896	113.863	15.68	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	708.46300	0.70846	736.45790	0.73646	708.463	15.68	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	112.32280	0.11232	107.50990	0.10751	112.323	15.73	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	716.92280	0.71692	745.00990	0.74501	716.923	15.73	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	110.80750	0.11081	106.08360	0.10608	110.808	15.77	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	725.40750	0.72541	753.58360	0.75358	725.408	15.77	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			9.95680	9.95680	9.92390	9.92390		13.78	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	1,662.28000	1.66228	1,629.97070	1.62997	1,662.280	14.91	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	5.48000	0.00548	6.07070	0.00607	5.480	14.91	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	305.13460	0.30513	293.09050	0.29309	305.135	13.95	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	348.33460	0.34833	369.19050	0.36919	348.335	13.95	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	152.64260	0.15264	148.09150	0.14809	152.643	15.97	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	765.84260	0.76584	794.19150	0.79419	765.843	15.97	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	150.91020	0.15091	146.44240	0.14644	150.910	16.00	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	774.11020	0.77411	802.54240	0.80254	774.110	16.00	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	149.20320	0.14920	144.81750	0.14482	149.203	16.04	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	782.40320	0.78240	810.91750	0.81092	782.403	16.04	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			9.95820	9.95820	9.92530	9.92530		13.79	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	144.14540	0.14415	140.06070	0.14006	144.145	16.19	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	815.94540	0.81595	844.76070	0.84476	815.945	16.19	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			9.95970	9.95970	9.92670	9.92670		13.81	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	912.06540	0.91207	883.13430	0.88313	912.065	13.02	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	42.36540	0.04237	46.43430	0.04643	42.365	13.02	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	903.24570	0.90325	874.38710	0.87439	903.246	13.01	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	43.54570	0.04355	47.68710	0.04769	43.546	13.01	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	894.45390	0.89445	865.66760	0.86567	894.454	13.00	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	44.75390	0.04475	48.96760	0.04897	44.754	13.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.98390	9.98390	9.95100	9.95100		14.03	10,243,481.40	1,026	69,144.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,285.97340	2.28597	2,253.41380	2.25341	2,285.973	16.73	0.00	0	0.00

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	7.70	Put	2.07340	0.00207		2.41380	0.00241	2.073	16.73	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	8.20	Call	1,790.55230	1.79055	1,758.65970	1.75866	1,790.552	15.31	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	8.20	Put	6.65230	0.00665	7.65970	0.00766	6.652	15.31	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	8.70	Call	1,304.37260	1.30437	1,273.50360	1.27350	1,304.373	13.93	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	8.70	Put	20.47260	0.02047	22.50360	0.02250	20.473	13.93	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.25	Call	807.92010	0.80792	781.22800	0.78123	807.920	12.97	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.25	Put	74.02010	0.07402	80.22800	0.08023	74.020	12.97	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.59	Call	555.74270	0.55574	536.06110	0.53606	555.743	13.05	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.59	Put	161.84270	0.16184	175.06110	0.17506	161.843	13.05	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.60	Call	549.56070	0.54956	530.04770	0.53005	549.561	13.08	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.60	Put	165.66070	0.16566	179.04770	0.17905	165.661	13.08	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.61	Call	543.43170	0.54343	524.08690	0.52409	543.432	13.10	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.61	Put	169.53170	0.16953	183.08690	0.18309	169.532	13.10	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.70	Call	490.65420	0.49065	472.79330	0.47279	490.654	13.32	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.70	Put	206.75420	0.20675	221.79330	0.22179	206.754	13.32	0.00	0	0	6.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.75	Call	463.16470	0.46316	446.11030	0.44611	463.165	13.44	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.75	Put	229.26470	0.22926	245.11030	0.24511	229.265	13.44	0.00	0	0	250.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.80	Call	436.96230	0.43696	420.69710	0.42070	436.962	13.56	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.80	Put	253.06230	0.25306	269.69710	0.26970	253.062	13.56	0.00	0	0	7,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.90	Call	388.32350	0.38832	373.57260	0.37357	388.323	13.80	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.90	Put	304.42350	0.30442	322.57260	0.32257	304.423	13.80	0.00	0	0	7,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.00	Call	344.50490	0.34450	332.51530	0.33252	344.505	14.03	0.00	0	0	600.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.00	Put	360.60490	0.36060	381.51530	0.38152	360.605	14.03	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.15	Call	290.76140	0.29076	281.06890	0.28107	290.761	14.54	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.15	Put	456.86140	0.45686	480.06890	0.48007	456.861	14.54	0.00	0	0	100.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.25	Call	259.95090	0.25995	251.60960	0.25161	259.951	14.87	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.25	Put	526.05090	0.52605	550.60960	0.55061	526.051	14.87	0.00	0	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.30	Call	245.90070	0.24590	238.18160	0.23818	245.901	15.04	1,598,354.55	6,500	0	46,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.30	Put	562.00070	0.56200	587.18160	0.58718	562.001	15.04	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.35	Call	232.69260	0.23269	225.56120	0.22556	232.693	15.21	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.35	Put	598.79260	0.59879	624.56120	0.62456	598.793	15.21	0.00	0	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.40	Call	220.27550	0.22028	213.70050	0.21370	220.275	15.38	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.40	Put	636.37550	0.63638	662.70050	0.66270	636.376	15.38	0.00	0	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.45	Call	208.60910	0.20861	202.55330	0.20255	208.609	15.54	0.00	0	0	7,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.45	Put	674.70910	0.67471	701.55330	0.70155	674.709	15.54	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.50	Call	197.64560	0.19765	192.24970	0.19225	197.646	15.71	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.50	Put	713.74560	0.71375	741.24970	0.74125	713.746	15.71	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.60	Call	177.94560	0.17795	173.48420	0.17348	177.946	16.06	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.60	Put	794.04560	0.79405	822.48420	0.82248	794.046	16.06	0.00	0	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.61	Call	176.10810	0.17611	171.73420	0.17173	176.108	16.09	0.00	0	0	7,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.61	Put	802.20810	0.80221	830.73420	0.83073	802.208	16.09	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Call	168.98620	0.16899	164.94720	0.16495	168.986	16.23	0.00	0	0	6.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Put	835.08620	0.83509	863.94720	0.86395	835.086	16.23	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Call	138.25730	0.13826	135.65500	0.13566	138.257	16.93	0.00	0	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Put	1,004.35730	1.00436	1,034.65500	1.03466	1,004.357	16.93	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Call	119.72850	0.11973	117.87890	0.11788	119.729	17.45	0.00	0	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Put	1,135.82850	1.13583	1,166.87890	1.16688	1,135.829	17.45	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Call	109.00080	0.10900	107.59240	0.10759	109.001	17.79	0.00	0	0	400.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Put	1,225.10080	1.22510	1,256.59240	1.25659	1,225.101	17.79	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Call	104.10270	0.10410	102.89270	0.10289	104.103	17.96	0.00	0	0	250.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Put	1,270.20270	1.27020	1,301.89270	1.30189	1,270.203	17.96	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Call	95.14770	0.09515	94.29110	0.09429	95.148	18.30	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Put	1,361.24770	1.36125	1,393.29110	1.39329	1,361.248	18.30	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Call	76.87440	0.07687	76.70080	0.07670	76.874	19.15	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Put	1,592.97440	1.59297	1,625.70080	1.62570	1,592.974	19.15	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Call	63.14910	0.06315	63.44200	0.06344	63.149	20.00	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Put	1,829.24910	1.82925	1,862.44200	1.86244	1,829.249	20.00	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	52.72630		0.05273		54.68600	0.05469	52.726	20.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	2,068.82630		2.06883	2,103.68600	2.10369	2,068.826	2,068.826	20.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	50.67870		0.05068		52.91950	0.05292	50.679	22.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,316.77870		2.31678	2,351.91950	2.35192	2,316.779	2,316.779	22.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	49.42820		0.04943		51.92400	0.05192	49.428	23.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,565.52820		2.56553	2,600.92400	2.60092	2,565.528	2,565.528	23.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	48.98360		0.04898		51.62360	0.05162	48.984	24.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,715.08360		2.71508	2,750.62360	2.75062	2,715.084	2,715.084	24.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	48.87880		0.04888		51.56680	0.05157	48.879	25.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,764.97880		2.76498	2,800.56680	2.80057	2,764.979	2,764.979	25.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	48.68520		0.04869		51.51180	0.05151	48.685	25.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,914.78520		2.91479	2,950.51180	2.95051	2,914.785	2,914.785	25.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	48.65330		0.04865		49.02730	0.04903	48.653	26.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	3,064.75330		3.06475	3,098.02730	3.09803	3,064.753	3,064.753	26.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	12.76240		0.01276		13.08280	0.01308	12.762	26.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	4,278.86240		4.27886	4,312.08280	4.31208	4,278.862	4,278.862	26.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	9.63880		0.00964		9.91920	0.00992	9.639	26.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,525.73880		4.52574	4,558.91920	4.55892	4,525.739	4,525.739	26.80	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			9.98680		9.98680		9.95380	9.95380		14.05	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	947.57810		0.94758	919.61330	0.91961	947.578	947.578	13.08	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	50.77810		0.05078		55.81330	0.05581	50.778	13.08	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	938.89920		0.93890	911.01070	0.91101	938.899	938.899	13.08	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	52.09920		0.05210		57.21070	0.05721	52.099	13.08	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	930.24780		0.93025	902.43610	0.90244	930.248	930.248	13.07	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	53.44780		0.05345		58.63610	0.05864	53.448	13.07	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			9.99680		9.99680		9.96380	9.96380		14.08	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	1,706.60410		1.70660	1,675.11240	1.67511	1,706.604	1,706.604	15.06	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	9.80410		0.00980		11.31240	0.01131	9.804	15.06	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	325.76660		0.32577	315.06870	0.31507	325.767	325.767	14.41	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	428.96660		0.42897	451.26870	0.45127	428.967	428.967	14.41	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.08430		10.08430		10.05150	10.05150		14.56	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	509.36430		0.50936	496.86680	0.49687	509.364	509.364	14.14	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	365.06430		0.36506	385.36680	0.38537	365.064	365.064	14.14	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	504.85410		0.50485	492.48490	0.49248	504.854	504.854	14.17	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	370.55410		0.37055	390.98490	0.39098	370.554	370.554	14.17	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	500.38640		0.50039	488.14150	0.48814	500.386	500.386	14.20	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	376.08640		0.37609	396.64150	0.39664	376.086	376.086	14.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.11030		10.11030		10.07750	10.07750		14.65	0.00	0	17,990.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,123.26800		2.12327	2,091.91410	2.09191	2,123.268	2,123.268	15.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	12.96800		0.01297		14.41410	0.01441	12.968	15.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,689.46220		1.68946	1,659.23390	1.65923	1,689.462	1,689.462	14.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	29.16220		0.02916		31.73390	0.03173	29.162	14.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,510.74330		1.51074	1,481.37490	1.48137	1,510.743	1,510.743	14.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	40.44330		0.04044		43.87490	0.04387	40.443	14.23	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,408.95510		1.40896	1,380.18610	1.38019	1,408.955	1,408.955	14.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	48.65510		0.04866		52.68610	0.05269	48.655	14.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,381.44220		1.38144	1,352.84990	1.35285	1,381.442	1,381.442	13.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	51.14220		0.05114		55.34990	0.05535	51.142	13.94	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,183.46400		1.18346	1,156.37050	1.15637	1,183.464	1,183.464	13.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	73.16400		0.07316		78.87050	0.07887	73.164	13.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,015.22280		1.01522	990.27710	0.99028	1,015.223	1,015.223	13.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	104.92280		0.10492		112.77710	0.11278	104.923	13.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	730.27970		0.73028	711.65850	0.71166	730.280	730.280	13.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	209.97970		0.20998	224.15850	0.22416	209.980	209.980	13.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	723.66150		0.72366	705.21690	0.70522	723.661	723.661	13.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	213.36150		0.21336	227.71690	0.22772	213.362	213.362	13.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	717.71570		0.71772	699.44760	0.69945	717.716	717.716	13.41	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	217.41570	0.21742	231.94760	0.23195	217.416	13.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	639.01820	0.63902	623.19290	0.62319	639.018	13.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	278.71820	0.27872	295.69290	0.29569	278.718	13.76	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	612.89720	0.61290	597.92810	0.59793	612.897	13.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	302.59720	0.30260	320.42810	0.32043	302.597	13.89	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	531.54640	0.53155	519.38090	0.51938	531.546	14.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	391.24640	0.39125	411.88090	0.41188	391.246	14.32	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	514.01460	0.51401	502.47790	0.50248	514.015	14.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	413.71460	0.41371	434.97790	0.43498	413.715	14.42	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	465.14430	0.46514	455.35880	0.45536	465.144	14.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	484.84430	0.48484	507.85880	0.50786	484.844	14.73	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	275.65960	0.27566	272.21290	0.27221	275.660	16.63	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	965.35960	0.96536	994.71290	0.99471	965.360	16.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	160.02450	0.16002	159.72300	0.15972	160.025	18.86	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,649.72450	1.64972	1,682.22300	1.68222	1,649.725	18.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	133.73990	0.13374	134.00660	0.13401	133.740	19.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,923.43990	1.92344	1,956.50660	1.95651	1,923.440	19.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	126.38450	0.12638	126.79930	0.12680	126.385	19.96	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	2,016.08450	2.01608	2,049.29930	2.04930	2,016.085	19.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	117.73810	0.11774	118.39040	0.11839	117.738	20.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,207.43810	2.20744	2,240.89040	2.24089	2,207.438	20.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	117.05190	0.11705	117.74590	0.11775	117.052	20.94	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	2,246.75190	2.24675	2,280.24590	2.28025	2,246.752	20.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	113.48870	0.11349	114.42510	0.11443	113.489	22.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,503.18870	2.50319	2,536.92510	2.53693	2,503.189	22.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	110.47030	0.11047	111.71630	0.11172	110.470	24.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,900.17030	2.90017	2,934.21630	2.93422	2,900.170	24.29	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.11750	10.11750	10.08470	10.08470		14.65	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,389.67540	1.38968	1,361.09210	1.36109	1,389.675	13.91	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	52.17540	0.05218	56.39210	0.05639	52.175	13.91	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	474.14390	0.47414	464.38970	0.46439	474.144	14.74	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	486.64390	0.48664	509.68970	0.50969	486.644	14.74	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	121.50020	0.12150	122.13240	0.12213	121.500	20.90	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	2,244.00020	2.24400	2,277.43240	2.27743	2,244.000	20.90	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.21360	10.21360	10.18120	10.18120		15.12	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	654.35340	0.65435	642.78400	0.64278	654.353	14.59	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	430.75340	0.43075	451.58400	0.45158	430.753	14.59	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	649.89260	0.64989	638.45490	0.63845	649.893	14.61	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	436.29260	0.43629	457.25490	0.45725	436.293	14.61	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	645.46470	0.64546	634.15810	0.63416	645.465	14.64	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	441.86470	0.44186	462.95810	0.46296	441.865	14.64	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	519.90370	0.51990	512.31740	0.51232	519.904	15.45	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	636.30370	0.63630	661.11740	0.66112	636.304	15.45	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	190.84750	0.19085	191.20080	0.19120	190.848	19.78	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	2,047.24750	2.04725	2,080.00080	2.08000	2,047.248	19.78	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.25030	10.25030	10.21800	10.21800		15.30	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,371.58730	2.37159	2,341.27020	2.34127	2,371.587	15.68	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	21.28730	0.02129	23.27020	0.02327	21.287	15.68	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	1,894.18580	1.89419	1,865.73190	1.86573	1,894.186	14.68	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	43.88580	0.04389	47.73190	0.04773	43.886	14.68	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,443.24570	1.44325	1,416.96510	1.41697	1,443.246	14.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	92.94570	0.09295	98.96510	0.09897	92.946	14.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	1,357.21360	1.35721	1,331.43230	1.33143	1,357.214	13.88	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	106.91360	0.10691	113.43230	0.11343	106.914	13.88	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,113.10800	1.11311	1,092.23170	1.09223	1,113.108	13.59	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	162.80800	0.16281	174.23170	0.17423	162.808	13.59	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	908.33200	0.90833	890.16860	0.89017	908.332	13.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	258.03200		0.25803		272.16860	0.27217	258.032	13.88	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	740.61900		0.74062		728.55890	0.72856	740.619	14.41	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	390.31900		0.39032		410.55890	0.41056	390.319	14.41	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	694.20800		0.69421		683.33250	0.68333	694.208	14.66	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	443.90800		0.44391		465.33250	0.46533	443.908	14.66	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	576.94120		0.57694		568.90100	0.56890	576.941	15.40	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	616.64120		0.61664		640.90100	0.64090	616.641	15.40	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	573.29010		0.57329		565.34360	0.56534	573.290	15.42	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	622.99010		0.62299		647.34360	0.64734	622.990	15.42	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	569.66570		0.56967		561.81240	0.56181	569.666	15.45	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	629.36570		0.62937		653.81240	0.65381	629.366	15.45	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	386.56100		0.38656		383.62990	0.38363	386.561	17.01	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,086.26100		1.08626		1,115.62990	1.11563	1,086.261	17.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	223.73090		0.22373		224.35040	0.22435	223.731	19.53	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,973.43090		1.97343		2,006.35040	2.00635	1,973.431	19.53	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	213.68140		0.21368		214.51880	0.21452	213.681	19.76	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	2,063.38140		2.06338		2,096.51880	2.09652	2,063.381	19.76	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	188.29200		0.18829		192.80820	0.19281	188.292	21.55	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,537.99200		2.53799		2,574.80820	2.57481	2,537.992	21.55	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	180.90200		0.18090		186.22420	0.18622	180.902	23.98	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	3,080.60200		3.08060		3,118.22420	3.11822	3,080.602	23.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.39390		10.39390		10.36470	10.36470		15.84	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,429.23330		2.42923		2,404.11080	2.40411	2,429.233	15.41	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	35.33330		0.03533		39.41080	0.03941	35.333	15.41	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,007.19490		2.00719		1,983.40830	1.98341	2,007.195	14.67	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	63.29490		0.06329		68.70830	0.06871	63.295	14.67	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,961.98060		1.96198		1,937.62230	1.93762	1,961.981	14.63	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	68.08060		0.06808		72.92230	0.07292	68.081	14.63	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,917.05910		1.91706		1,892.06370	1.89206	1,917.059	14.59	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	73.15910		0.07316		77.36370	0.07736	73.159	14.59	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	1,527.94920		1.52795		1,506.27120	1.50627	1,527.949	14.22	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	134.04920		0.13405		141.57120	0.14157	134.049	14.22	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,147.08700		1.14709		1,142.54410	1.14254	1,147.087	14.12	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	253.18700		0.25319		277.84410	0.27784	253.187	14.12	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,083.11590		1.08312		1,077.31770	1.07732	1,083.116	14.25	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	289.21590		0.28922		312.61770	0.31262	289.216	14.25	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	860.49210		0.86049		850.30070	0.85030	860.492	14.88	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	466.59210		0.46659		485.60070	0.48560	466.592	14.88	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	660.76300		0.66076		655.00600	0.65501	660.763	16.05	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	766.86300		0.76686		790.30600	0.79031	766.863	16.05	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	512.01310		0.51201		509.88270	0.50988	512.013	17.12	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,118.11310		1.11811		1,145.18270	1.14518	1,118.113	17.12	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	404.96750		0.40497		405.15020	0.40515	404.968	18.20	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	1,511.06750		1.51107		1,540.45020	1.54045	1,511.068	18.20	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	325.89990		0.32590		328.03290	0.32803	325.900	19.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,931.99990		1.93200		1,963.33290	1.96333	1,932.000	19.23	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.84630		9.84630		9.81370	9.81370		12.96	147,694.50	15	969.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	41,041.50920		0.41042		38,530.34500	0.38530	41,041.509	12.38	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	5,411.50920		0.05412		6,160.34500	0.06160	5,411.509	12.38	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	40,281.81010		0.40282		37,793.52140	0.37794	40,281.810	12.40	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	5,651.81010		0.05652		6,423.52140	0.06424	5,651.810	12.40	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	39,529.69900		0.39530		37,064.46840	0.37064	39,529.699	12.41	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	5,899.69900		0.05900		6,694.46840	0.06694	5,899.699	12.41	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	7,681.84570		0.07682		7,126.29450	0.07126	7,681.846	14.88	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	48,051.84570		0.48052		50,756.29450	0.50756	48,051.846	14.88	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	6,155.92160		0.06156		5,749.94290	0.05750	6,155.922	15.36	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 MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Put	56,525.92160	0.56526	59,379.94290	0.59380	56,525.922	15.36	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Put	102,736.13530	1.02736	105,848.65760	1.05849	102,736.135	18.09	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Call	2,366.13530	0.02366	2,218.65760	0.02219	2,366.135	18.09	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			9.98390	9.98390	9.95100	9.95100	14.03	0.00	0	0	25.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Call	19,978.48040	0.19978	19,425.85420	0.19426	19,978.480	15.68	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Put	70,588.48040	0.70588	73,325.85420	0.73326	70,588.480	15.68	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Call	19,764.55920	0.19765	19,224.96700	0.19225	19,764.559	15.71	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Put	71,374.55920	0.71375	74,124.96700	0.74125	71,374.559	15.71	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Call	19,556.21840	0.19556	19,026.58600	0.19027	19,556.218	15.75	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Put	72,166.21840	0.72166	74,926.58600	0.74927	72,166.218	15.75	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future			10.11030	10.11030	10.07750	10.07750	14.65	0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Call	29,903.78190	0.29904	29,486.83930	0.29487	29,903.782	16.31	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Put	87,873.78190	0.87874	90,736.83930	0.90737	87,873.782	16.31	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Put	88,651.04230	0.88651	91,521.03400	0.91521	88,651.042	16.34	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Call	29,681.04230	0.29681	29,271.03400	0.29271	29,681.042	16.34	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Call	29,460.39240	0.29460	29,057.24390	0.29057	29,460.392	16.37	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Put	89,430.39240	0.89430	92,307.24390	0.92307	89,430.392	16.37	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future			15.91510	15.91510	15.90720	15.90720	12.48	12,413,778.00	780	0	30,176.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Call	1,053.02350	1.05302	1,045.46950	1.04547	1,053.024	12.85	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Put	27.92350	0.02792	28.26950	0.02827	27.923	12.85	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Call	1,043.46470	1.04346	1,035.92870	1.03593	1,043.465	12.80	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Put	28.36470	0.02836	28.72870	0.02873	28.365	12.80	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Call	1,033.91430	1.03391	1,026.39590	1.02640	1,033.914	12.75	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Put	28.81430	0.02881	29.19590	0.02920	28.814	12.75	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future			16.12530	16.12530	16.11780	16.11780	13.22	0.00	0	0	6,302.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	3,289.74670	3.28975	3,282.47120	3.28247	3,289.747	18.13	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	14.44670	0.01445	14.67120	0.01467	14.447	18.13	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call	3,141.20610	3.14121	3,133.93680	3.13394	3,141.206	17.60	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put	15.90610	0.01591	16.13680	0.01614	15.906	17.60	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Call	1,907.48570	1.90749	1,900.04970	1.90005	1,907.486	12.71	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Put	32.18570	0.03219	32.24970	0.03225	32.186	12.71	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Call	1,868.34330	1.86834	1,860.89630	1.86090	1,868.343	12.55	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Put	33.04330	0.03304	33.09630	0.03310	33.043	12.55	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Call	1,858.56280	1.85856	1,851.11400	1.85111	1,858.563	12.51	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Put	33.26280	0.03326	33.31400	0.03331	33.263	12.51	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Call	1,848.78560	1.84879	1,841.33270	1.84133	1,848.786	12.47	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Put	33.48560	0.03349	33.53270	0.03353	33.486	12.47	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Call	1,663.48640	1.66349	1,655.97460	1.65597	1,663.486	11.73	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Put	38.18640	0.03819	38.17460	0.03817	38.186	11.73	0.00	0	327.00
£ / R	On	13/06/2014		Foreign Exchange Future			16.31810	16.31810	16.31050	16.31050	13.82	0.00	0	0	200.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Call	845.76530	0.84577	843.73510	0.84374	845.765	13.54	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Put	567.66530	0.56767	573.23510	0.57324	567.665	13.54	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Call	840.89900	0.84090	838.90560	0.83891	840.899	13.55	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Put	572.79900	0.57280	578.40560	0.57841	572.799	13.55	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Put	577.95690	0.57796	583.60520	0.58361	577.957	13.56	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Call	836.05690	0.83606	834.10520	0.83411	836.057	13.56	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future			16.53120	16.53120	16.52550	16.52550	14.21	0.00	0	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.84	Call	776.03140	0.77603	776.13290	0.77613	776.031	14.65	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.84	Put	1,084.83140	1.08483	1,090.63290	1.09063	1,084.831	14.65	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.85	Call	772.65290	0.77265	772.76410	0.77276	772.653	14.66	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.85	Put	1,091.45290	1.09145	1,097.26410	1.09726	1,091.453	14.66	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.86	Call	769.28440	0.76928	769.41780	0.76942	769.284	14.68	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.86	Put	1,098.08440	1.09808	1,103.91780	1.10392	1,098.084	14.68	0.00	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future			0.10124	0.10124	0.09999	0.09999	16.98	0.00	0	0	14,300.00

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	0.09	Call	1,132.74390		0.01133		1,009.37690	0.01009	1,132.744	17.54	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	9.04390		0.00009		10.67690	0.00011	9.044	17.54	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	321.29670		0.00321		258.57170	0.00259	321.297	16.98	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	197.59670		0.00198		259.87170	0.00260	197.597	16.98	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	52.35970		0.00052		39.49760	0.00039	52.360	19.92	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	928.65970		0.00929		1,040.79760	0.01041	928.660	19.92	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10273		0.10273		0.10146	0.10146		17.59	0.00	0	50.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,321.98320		0.01322		1,211.82460	0.01212	1,321.983	16.59	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	49.28320		0.00049		65.92460	0.00066	49.283	16.59	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	597.53820		0.00598		530.47350	0.00530	597.538	17.59	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	324.83820		0.00325		384.57350	0.00385	324.838	17.59	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	245.47790		0.00245		216.74790	0.00217	245.478	19.91	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	972.77790		0.00973		1,070.84790	0.01071	972.778	19.91	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.57020		13.57020		13.52080	13.52080		12.25	34,427,597.40	2,537	79,458.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,370.98060		2.37098		2,321.78230	2.32178	2,370.981	18.69	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	0.78060		0.00078		0.98230	0.00098	0.781	18.69	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,128.42920		2.12843		2,079.36190	2.07936	2,128.429	17.60	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	1.22920		0.00123		1.56190	0.00156	1.229	17.60	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,078.55200		2.07855		2,029.52120	2.02952	2,078.552	17.37	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	1.35200		0.00135		1.72120	0.00172	1.352	17.37	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,028.68820		2.02869		1,979.69800	1.97970	2,028.688	17.14	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	1.48820		0.00149		1.89800	0.00190	1.488	17.14	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Call	1,326.51950		1.32652		1,279.20450	1.27920	1,326.520	13.96	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Put	6.31950		0.00632		8.40450	0.00840	6.320	13.96	0.00	0	22,875.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Put	7.18230		0.00718		9.49420	0.00949	7.182	13.77	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Call	1,277.38230		1.27738		1,230.29420	1.23029	1,277.382	13.77	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,082.22440		1.08222		1,036.31930	1.03632	1,082.224	13.04	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	12.02440		0.01202		15.51930	0.01552	12.024	13.04	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	985.78560		0.98579		940.67910	0.94068	985.786	12.67	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	15.58560		0.01559		19.87910	0.01988	15.586	12.67	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Put	20.21810		0.02022		25.48770	0.02549	20.218	12.30	0.00	0	25,925.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Call	890.41810		0.89042		846.28770	0.84629	890.418	12.30	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Call	843.23230		0.84323		799.66710	0.79967	843.232	12.12	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Put	23.03230		0.02303		28.86710	0.02887	23.032	12.12	0.00	0	800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Call	750.09410		0.75009		707.83900	0.70784	750.094	11.75	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Put	29.89410		0.02989		37.03900	0.03704	29.894	11.75	0.00	0	15,000.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Put	41.34630		0.04135		52.86380	0.05286	41.346	11.62	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Call	661.54630		0.66155		623.66380	0.62366	661.546	11.62	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	540.45840		0.54046		506.40680	0.50641	540.458	11.77	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	70.25840		0.07026		85.60680	0.08561	70.258	11.77	0.00	0	6,100.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	466.47970		0.46648		435.09580	0.43510	466.480	11.86	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	96.27970		0.09628		114.29580	0.11430	96.280	11.86	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Put	166.76860		0.16677		190.10910	0.19011	166.769	12.06	0.00	0	3,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Call	336.96860		0.33697		310.90910	0.31091	336.969	12.06	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	115.58260		0.11558		105.92030	0.10592	115.583	13.60	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	545.38260		0.54538		585.12030	0.58512	545.383	13.60	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Call	88.78300		0.08878		80.63930	0.08064	88.783	14.10	0.00	0	15,250.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Put	668.58300		0.66858		709.83930	0.70984	668.583	14.10	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Put	887.85110		0.88785		931.63930	0.93164	887.851	14.98	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Call	58.05110		0.05805		52.43930	0.05244	58.051	14.98	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	39.08450		0.03908		34.90440	0.03490	39.084	15.90	0.00	0	12,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	1,118.88450		1.11888		1,164.10440	1.16410	1,118.884	15.90	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Call	20.55010		0.02055		17.21090	0.01721	20.550	17.15	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Put	1,500.35010		1.50035		1,546.41090	1.54641	1,500.350	17.15	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,790.95960		1.79096		1,838.66070	1.83866	1,790.960	17.58	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	11.15960		0.01116		9.46070	0.00946	11.160	17.58	0.00	0	7,500.00

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			13.76130		13.76130		13.71150	13.71150		13.15	0.00	0	25,512.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,328.03580		1.32804	1,289.25310	1.28925	1,328.036		12.65	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	56.73580		0.05674	67.75310	0.06775	56.736		12.65	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,319.13890		1.31914	1,280.48570	1.28049	1,319.139		12.64	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	57.83890		0.05784	68.98570	0.06899	57.839		12.64	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,310.25970		1.31026	1,271.73690	1.27174	1,310.260		12.64	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	58.95970		0.05896	70.23690	0.07024	58.960		12.64	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,187.92080		1.18792	1,151.31240	1.15131	1,187.921		12.54	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	76.62080		0.07662	89.81240	0.08981	76.621		12.54	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.93730		13.93730		13.88800	13.88800		13.79	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	678.90590		0.67891	659.67700	0.65968	678.906		13.64	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	531.60590		0.53161	561.67700	0.56168	531.606		13.64	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	674.34120		0.67434	655.25430	0.65525	674.341		13.65	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	537.04120		0.53704	567.25430	0.56725	537.041		13.65	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	542.50410		0.54250	572.85870	0.57286	542.504		13.67	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	669.80410		0.66980	650.85870	0.65086	669.804		13.67	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.13320		14.13320	14.08420	14.08420			14.44	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	696.73340		0.69673	678.11660	0.67812	696.733		14.82	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	903.53340		0.90353	933.91660	0.93392	903.533		14.82	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	693.26450		0.69326	674.74600	0.67475	693.264		14.83	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	910.06450		0.91006	940.54600	0.94055	910.064		14.83	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	689.80940		0.68981	671.39420	0.67139	689.809		14.85	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	916.60940		0.91661	947.19420	0.94719	916.609		14.85	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.33390		14.33390	14.28990	14.28990			14.96	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,200.20220		1.20020	1,173.64020	1.17364	1,200.202		14.10	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	556.30220		0.55630	573.74020	0.57374	556.302		14.10	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	561.20060		0.56120	578.76040	0.57876	561.201		14.11	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,195.10060		1.19510	1,168.66040	1.16866	1,195.101		14.11	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,190.02660		1.19003	1,163.70240	1.16370	1,190.027		14.12	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	566.12660		0.56613	583.80240	0.58380	566.127		14.12	0.00	0	0.00
2025	On 07/11/2013	Bond Future			109.89137		109.89137	109.80969	109.80969		0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	1,098.63000		1.09863	1,180.31000	1.18031	1,098.630		0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	1,108.63000		1.10863	1,190.31000	1.19031	1,108.630		0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	1,118.63000		1.11863	1,200.31000	1.20031	1,118.630		0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future			106.12430		106.12430	106.04095	106.04095		0.000		0.00	0	18.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	3,865.70000		3.86570	3,949.05000	3.94905	3,865.700		0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	3,875.70000		3.87570	3,959.05000	3.95905	3,875.700		0.00	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	0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	3,885.70000		3.88570	3,969.05000	3.96905	3,885.700		0.00	0.00	0	0.00
2050	On 07/11/2013	Bond Future			110.39426		110.39426	110.30707	110.30707		0.000		0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	404.26000		0.40426	317.07000	0.31707	404.260		0.00	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	0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	394.26000		0.39426	307.07000	0.30707	394.260		0.00	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	0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	384.26000		0.38426	297.07000	0.29707	384.260		0.00	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	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000		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
AL37	On 07/11/2013	Index Future			417.11800		417.11800		417.49900	417.49900			0.00	0	0.00
AL37	On 06/02/2014	Index Future			422.60500		422.60500		422.99000	422.99000			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			496.19100		496.19100		496.97900	496.97900			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			502.71800		502.71800		503.51700	503.51700			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			445.03300		445.03300		445.30700	445.30700			0.00	0	759.00
ALBI	On 06/02/2014	Index Future			450.88700		450.88700		451.16400	451.16400			0.00	0	112.00
ALBI	On 08/05/2014	Index Future			456.94900		456.94900		457.23000	457.23000			0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.44390		9.44390		9.50220	9.50220		11.93	18,887.80	2	7,089.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,146.59110		1.14659	1,204.27990	1.20428	1,146.591	15.83	15.83	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	2.69110		0.00269	2.07990	0.00208	2.691	15.83	15.83	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	851.97550		0.85198	909.11240	0.90911	851.976	14.41	14.41	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	8.07550		0.00808	6.91240	0.00691	8.075	14.41	14.41	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	101.53940		0.10154	82.65090	0.08265	101.539	11.70	11.70	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	245.43940		0.24544	284.85090	0.28485	245.439	11.70	11.70	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	160.54810		0.16055	190.91380	0.19091	160.548	11.95	11.95	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	176.64810		0.17665	148.71380	0.14871	176.648	11.95	11.95	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	156.12160		0.15612	185.85520	0.18586	156.122	11.97	11.97	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	182.22160		0.18222	153.65520	0.15366	182.222	11.97	11.97	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	187.88700		0.18789	158.69020	0.15869	187.887	11.99	11.99	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	151.78700		0.15179	180.89020	0.18089	151.787	11.99	11.99	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	106.73640		0.10674	129.26900	0.12927	106.736	12.24	12.24	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	262.83640		0.26284	227.06900	0.22707	262.836	12.24	12.24	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	12.07180		0.01207	15.03180	0.01503	12.072	14.42	14.42	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	868.17180		0.86817	812.83180	0.81283	868.172	14.42	14.42	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	5.58900		0.00559	6.95390	0.00695	5.589	15.77	15.77	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,161.68900		1.16169	1,104.75390	1.10475	1,161.689	15.77	15.77	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.51720		9.51720	9.57630	9.57630		11.95	11.95	0.00	0	3,789.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	299.19350		0.29919	333.23110	0.33323	299.193	11.95	11.95	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	271.99350		0.27199	246.93110	0.24693	271.993	11.95	11.95	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	294.28240		0.29428	328.01720	0.32802	294.282	11.95	11.95	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	277.08240		0.27708	251.71720	0.25172	277.082	11.95	11.95	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	289.73530		0.28974	322.85910	0.32286	289.735	11.96	11.96	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	282.53530		0.28254	256.55910	0.25656	282.535	11.96	11.96	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.58270		9.58270	9.64330	9.64330		12.14	12.14	0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	254.02550		0.25403	277.82660	0.27783	254.025	12.52	12.52	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	561.32550		0.56133	524.52660	0.52453	561.326	12.52	12.52	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	568.15880		0.56816	531.13380	0.53113	568.159	12.54	12.54	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	250.85880		0.25086	274.43380	0.27443	250.859	12.54	12.54	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	247.72450		0.24772	271.07470	0.27107	247.725	12.55	12.55	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	575.02450		0.57502	537.77470	0.53777	575.024	12.55	12.55	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.65490		9.65490	9.71780	9.71780		12.28	12.28	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	503.36630		0.50337	539.82340	0.53982	503.366	12.25	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	388.46630		0.38847	362.02340	0.36202	388.466	12.25	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	498.31540		0.49832	534.55330	0.53455	498.315	12.25	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	393.41540		0.39342	366.75330	0.36675	393.415	12.25	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	493.30080		0.49330	529.31960	0.52932	493.301	12.25	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	398.40080		0.39840	371.51960	0.37152	398.401	12.25	12.25	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.46690		9.46690	9.53230	9.53230		11.23	11.23	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	37.75590		0.03776	48.01140	0.04801	37.756	12.86	12.86	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	510.85590		0.51086	455.71140	0.45571	510.856	12.86	12.86	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	36.59740		0.03660	46.55580	0.04656	36.597	12.89	12.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	519.69740		0.51970		464.25580	0.46426	519.697	12.89	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	35.47510		0.03548		45.14310	0.04514	35.475	12.93	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	528.57510		0.52858		472.84310	0.47284	528.575	12.93	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.57650		9.57650		9.64240	9.64240		12.35	0.00	0	179.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	174.92090		0.17492		196.23970	0.19624	174.921	13.24	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	538.42090		0.53842		493.83970	0.49384	538.421	13.24	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	172.39760		0.17240		193.45590	0.19346	172.398	13.27	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	545.89760		0.54590		501.05590	0.50106	545.898	13.27	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	169.91110		0.16991		190.70920	0.19071	169.911	13.30	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	553.41110		0.55341		508.30920	0.50831	553.411	13.30	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			40.48350		40.48350		53.98030	53.98030			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			284.80970		284.80970		265.60860	265.60860			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			188.08190		188.08190		172.98130	172.98130			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			172.05670		172.05670		155.10710	155.10710			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			12.22720		12.22720		11.27750	11.27750			0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.04600		11.04600		10.96520	10.96520		12.93	0.00	0	562.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	356.76340		0.35676		305.77310	0.30577	356.763	12.51	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	100.76340		0.10076		130.57310	0.13057	100.763	12.51	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	350.19410		0.35019		299.84740	0.29985	350.194	12.53	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	104.19410		0.10419		134.64740	0.13465	104.194	12.53	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	343.69900		0.34370		293.99960	0.29400	343.699	12.54	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	107.69900		0.10770		138.79960	0.13880	107.699	12.54	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.21050		11.21050		11.12850	11.12850		13.80	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	357.86780		0.35787		326.22240	0.32622	357.868	14.02	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	437.36780		0.43737		487.72240	0.48772	437.368	14.02	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	354.04600		0.35405		322.71500	0.32272	354.046	14.04	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	443.54600		0.44355		494.21500	0.49422	443.546	14.04	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	350.26050		0.35026		319.24430	0.31924	350.261	14.06	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	449.76050		0.44976		500.74430	0.50074	449.761	14.06	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.61620		1.61620		1.61090	1.61090		12.43	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	186.17960		0.01862		172.69230	0.01727	186.180	13.46	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	524.17960		0.05242		563.69230	0.05637	524.180	13.46	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	159.57660		0.01596		148.07410	0.01481	159.577	13.67	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	597.57660		0.05976		639.07410	0.06391	597.577	13.67	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	136.52460		0.01365		126.77820	0.01268	136.525	13.88	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	674.52460		0.06745		717.77820	0.07178	674.525	13.88	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.63310		1.63310		1.62780	1.62780		12.95	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	355.90840		0.03559		343.37360	0.03434	355.908	14.32	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	924.90840		0.09249		965.37360	0.09654	924.908	14.32	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	329.29400		0.03293		318.06560	0.03181	329.294	14.47	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	998.29400		0.09983		1,040.06560	0.10401	998.294	14.47	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	305.60770		0.03056		295.35900	0.02954	305.608	14.64	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	1,074.60770		0.10746		1,117.35900	0.11174	1,074.608	14.64	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			111.01924		111.01924		110.93147	110.93147			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	1,029.24000		1.02924		941.47000	0.94147	1,029.240		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	1,019.24000		1.01924		931.47000	0.93147	1,019.240		0.00	0	0.00

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	110.00	Put	0.00000	0.00000	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	1,009.24000	1.00924	921.47000	0.92147	1,009.240		0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	0.00000	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	100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000	100.00000	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	100.00000	100.00000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.23224	85.55100	9.23067	85.56345			0.000		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	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	6,213.24000	6.21324	6,200.79000	6.20079	6,213.240		6,213.240		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	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	6,124.96000	6.12496	6,112.51000	6.11251	6,124.960		6,124.960		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	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	6,036.81000	6.03681	6,024.36000	6.02436	6,036.810		6,036.810		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.33914	86.67631	9.33750	86.68907			0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	1,540.14000	1.54014	1,552.90000	1.55290	1,540.140		1,540.140		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	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	1,615.67000	1.61567	1,628.43000	1.62843	1,615.670		1,615.670		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	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	1,691.09000	1.69109	1,703.85000	1.70385	1,691.090		1,691.090		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	0.00000	0.000		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI			444.38500	444.38500	444.67200	444.67200			0.000		0.00	0	139.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000	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	16,050.00000	1.60500	13,180.00000	1.31800	16,050.000		16,050.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	16,150.00000	1.61500	13,280.00000	1.32800	16,150.000		16,150.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	16,250.00000	1.62500	13,380.00000	1.33800	16,250.000		16,250.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			450.23000	450.23000	450.52200	450.52200			0.000		0.00	0	269.00
GOVI	On 06/02/2014	GOVI	439.99	Call	102,400.00000	10.24000	105,320.00000	10.53200	102,400.000		102,400.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	102,300.00000	10.23000	105,220.00000	10.52200	102,300.000		102,300.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	102,200.00000	10.22000	105,120.00000	10.51200	102,200.000		102,200.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000	100.00000	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	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 07/11/2013	Index Future			197.59500	197.59500	197.29400	197.29400			0.000		0.00	0	1,166.00
IGOV	On 06/02/2014	Index Future			200.21900	200.21900	199.91400	199.91400			0.000		0.00	0	190.00
ILBI	On 07/11/2013	Index Future			535.01600	535.01600	534.62200	534.62200			0.000		0.00	0	0.00
ILBI	On 06/02/2014	Index Future			542.22500	542.22500	541.82700	541.82700			0.000		0.00	0	186.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	5.16000	94.84000		5.15000	94.85000			0.00	0	100.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.17000	94.83000		5.18000	94.82000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.18000	94.82000		5.20000	94.80000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.22000	94.78000		5.25000	94.75000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.26000	94.74000		5.29000	94.71000			0.00	0	400.00
JIBAR FUTURE	On 16/04/2014		Jibar Tradeable Future	5.33000	94.67000		5.35000	94.65000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.51000	94.49000		5.55000	94.45000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	5.72000	94.28000		5.74000	94.26000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	5.93000	94.07000		5.95000	94.05000			0.00	0	1,000.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.17000	93.83000		6.18000	93.82000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.42000	93.58000		6.43000	93.57000			0.00	0	2,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.67000	93.33000		6.66000	93.34000			0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.24440	8.24440		8.35060	8.35060		8.87	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	167.86230	0.16786		244.48600	0.24449	167.862	8.82	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Put	63.46230	0.06346		33.88600	0.03389	63.462	8.82	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Call	161.53990	0.16154		236.83270	0.23683	161.540	8.82	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Put	67.13990	0.06714		36.23270	0.03623	67.140	8.82	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Call	155.35820	0.15536		229.29810	0.22930	155.358	8.83	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Put	70.95820	0.07096		38.69810	0.03870	70.958	8.83	0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.30800	8.30800		8.41550	8.41550		10.54	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Call	310.64830	0.31065		382.35240	0.38235	310.648	10.46	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Put	142.64830	0.14265		106.85240	0.10685	142.648	10.46	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Call	304.68910	0.30469		375.67230	0.37567	304.689	10.47	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Put	146.68910	0.14669		110.17230	0.11017	146.689	10.47	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Call	298.80470	0.29880		369.06120	0.36906	298.805	10.47	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Put	150.80470	0.15080		113.56120	0.11356	150.805	10.47	0.00	0	0.00
R / ¥EN	On 13/12/2013		Foreign Exchange Future	9.94880	9.94880	0.10049	10.07460	10.07460		17.03	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Call	4,118.89970	0.41189	0.10049	5,053.99670	0.50540	4,118.900	17.93	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Put	1,530.89970	0.15309	0.10049	1,207.99670	0.12080	1,530.900	17.93	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Call	4,050.44760	0.40504	0.10049	4,979.97470	0.49800	4,050.448	17.89	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Put	1,562.44760	0.15624	0.10049	1,233.97470	0.12340	1,562.448	17.89	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Call	3,982.53020	0.39825	0.10049	4,906.39550	0.49064	3,982.530	17.86	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Put	1,594.53020	0.15945	0.10049	1,260.39550	0.12604	1,594.530	17.86	0.00	0	0.00
R023	On 07/11/2013		Bond Future	7.35312	104.18555		7.32553	104.37240			0.00	0	12,954.00
R023	On 07/11/2013	6.49	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.49	Put	6,056.58000	6.05658		5,869.73000	5.86973	6,056.580		0.00	0	0.00
R023	On 07/11/2013	6.50	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.50	Put	5,983.85000	5.98385		5,797.00000	5.79700	5,983.850		0.00	0	0.00
R023	On 07/11/2013	6.51	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.51	Put	5,911.17000	5.91117		5,724.32000	5.72432	5,911.170		0.00	0	0.00
R023	On 06/02/2014		Bond Future	7.43453	105.55602		7.40581	105.74543			0.00	0	0.00
R023	On 06/02/2014	7.84	Call	2,626.81000	2.62681		2,816.22000	2.81622	2,626.810		0.00	0	0.00
R023	On 06/02/2014	7.84	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.85	Call	2,690.49000	2.69049		2,879.90000	2.87990	2,690.490		0.00	0	0.00
R023	On 06/02/2014	7.85	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.86	Call	2,754.13000	2.75413		2,943.54000	2.94354	2,754.130		0.00	0	0.00
R023	On 06/02/2014	7.86	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/11/2013		Bond Future	5.72732	115.53370		5.71952	115.54834		2.45	0.00	0	27,649.00
R157	On 07/11/2013	5.59	Call	121.77000	0.12177		145.95000	0.14595	121.770	2.44	0.00	0	0.00
R157	On 07/11/2013	5.59	Put	379.89000	0.37989		389.43000	0.38943	379.890	2.44	0.00	0	0.00

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 07/11/2013	Bond Future	5.60	Call	128.08000		0.12808		152.68000	0.15268	128.080	2.44	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	367.38000		0.36738		377.34000	0.37734	367.380	2.44	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	134.62000		0.13462		159.62000	0.15962	134.620	2.44	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	355.10000		0.35510		365.46000	0.36546	355.100	2.44	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.80899		117.05343		5.79977	117.06832		2.25	0.00	0	606.00
R157	On 06/02/2014	Bond Future	5.64	Call	438.44000		0.43844		482.32000	0.48232	438.440	2.24	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	711.76000		0.71176		740.75000	0.74075	711.760	2.24	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	445.55000		0.44555		489.56000	0.48956	445.550	2.24	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	702.67000		0.70267		731.79000	0.73179	702.670	2.24	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	452.72000		0.45272		496.87000	0.49687	452.720	2.24	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	693.65000		0.69365		722.91000	0.72291	693.650	2.24	0.00	0	0.00
R157	On 08/05/2014	Bond Future			5.88369		111.81860		5.87243	111.83392		2.04	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	286.37000		0.28637		338.20000	0.33820	286.370	1.99	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,235.33000		1.23533		1,271.84000	1.27184	1,235.330	1.99	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,225.42000		1.22542		1,262.19000	1.26219	1,225.420	1.99	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	290.22000		0.29022		342.31000	0.34231	290.220	1.99	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	294.12000		0.29412		346.45000	0.34645	294.120	1.99	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,215.56000		1.21556		1,252.57000	1.25257	1,215.560	1.99	0.00	0	0.00
R157	On 07/08/2014	Bond Future			5.92495		113.38792		5.91044	113.40398		1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	1,301.32000		1.30132		1,356.84000	1.35684	1,301.320	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	405.34000		0.40534		444.80000	0.44480	405.340	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	1,309.06000		1.30906		1,364.50000	1.36450	1,309.060	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	402.16000		0.40216		441.54000	0.44154	402.160	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	1,316.82000		1.31682		1,372.18000	1.37218	1,316.820	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	399.00000		0.39900		438.30000	0.43830	399.000	1.93	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			7.71295		126.84775		7.70549	126.91802		12.45	0.00	0	57,222.00
R186	On 07/11/2013	Bond Future	6.50	Call	0.07000		0.00007		0.51000	0.00051	0.070	12.14	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	12,197.81000		12.19781		12,127.98000	12.12798	12,197.810	12.14	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	1.47000		0.00147		5.58000	0.00558	1.470	12.14	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	9,552.80000		9.55280		9,486.64000	9.48664	9,552.800	12.14	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	3,025.46000		3.02546		3,190.96000	3.19096	3,025.460	12.58	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	363.81000		0.36381		459.04000	0.45904	363.810	12.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	4,100.48000		4.10048		4,237.94000	4.23794	4,100.480	12.65	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	169.90000		0.16990		237.09000	0.23709	169.900	12.65	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	160.27000		0.16027		225.48000	0.22548	160.270	12.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	4,180.77000		4.18077		4,316.25000	4.31625	4,180.770	12.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	4,261.43000		4.26143		4,394.93000	4.39493	4,261.430	12.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	151.11000		0.15111		214.34000	0.21434	151.110	12.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	5,001.41000		5.00141		5,118.04000	5.11804	5,001.410	12.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	86.95000		0.08695		133.31000	0.13331	86.950	12.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	14.91000		0.01491		29.99000	0.02999	14.910	12.83	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.50	Call	7,123.29000		7.12329		7,208.64000	7.20864	7,123.290	12.83	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	9,247.04000		9.24704		9,320.64000	9.32064	9,247.040	12.96	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1.86000		0.00186		5.19000	0.00519	1.860	12.96	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	11,326.70000		11.32670		11,397.53000	11.39753	11,326.700	12.96	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	0.15000		0.00015		0.71000	0.00071	0.150	12.96	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			7.79195		123.22677		7.78421	123.29812		13.33	19,716,283.20	160	336.00
R186	On 06/02/2014	Bond Future	7.74	Call	3,301.94000		3.30194		3,580.21000	3.58021	3,301.940	13.33	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	3,781.94000		3.78194		3,988.86000	3.98886	3,781.940	13.33	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	3,345.91000		3.34591		3,624.49000	3.62449	3,345.910	13.33	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
R186	On 06/02/2014	Bond Future	7.75	Put	3,733.31000		3.73331	3,940.54000	3.94054	3,733.310	13.33	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.76	Call	3,390.75000		3.39075	3,669.08000	3.66908	3,390.750	13.34	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.76	Put	3,685.64000		3.68564	3,892.62000	3.89262	3,685.640	13.34	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	8.75	Call	9,216.94000		9.21694	9,419.76000	9.41976	9,216.940	13.84	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	8.75	Put	817.10000		0.81710	948.57000	0.94857	817.100	13.84	0.00	0	250.00	
R186	On 08/05/2014	Bond Future			7.87155	124.88368		7.86350	124.95629		13.38	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.09	Call	2,137.09000		2.13709	2,390.79000	2.39079	2,137.090	13.20	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.09	Put	9,476.92000		9.47692	9,658.01000	9.65801	9,476.920	13.20	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.10	Call	2,163.76000		2.16376	2,418.56000	2.41856	2,163.760	13.20	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.10	Put	9,405.85000		9.40585	9,588.04000	9.58804	9,405.850	13.20	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.11	Put	9,335.11000		9.33511	9,518.39000	9.51839	9,335.110	13.20	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.11	Call	2,190.65000		2.19065	2,446.54000	2.44654	2,190.650	13.20	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.50	Call	3,415.37000		3.41537	3,704.99000	3.70499	3,415.370	13.31	0.00	0	1,933.00	
R186	On 08/05/2014	Bond Future	7.50	Put	6,830.38000		6.83038	7,047.39000	7.04739	6,830.380	13.31	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	8.50	Call	8,144.51000		8.14451	8,410.99000	8.41099	8,144.510	13.76	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	8.50	Put	2,658.51000		2.65851	2,852.38000	2.85238	2,658.510	13.76	0.00	0	1,933.00	
R186	On 07/08/2014	Bond Future			7.94581	121.34409		7.93742	121.41817		13.34	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.29	Call	7,341.32000		7.34132	7,624.55000	7.62455	7,341.320	13.49	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.29	Put	4,356.16000		4.35616	4,565.31000	4.56531	4,356.160	13.49	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.30	Call	7,391.09000		7.39109	7,674.12000	7.67412	7,391.090	13.49	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.30	Put	4,320.75000		4.32075	4,529.70000	4.52970	4,320.750	13.49	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.31	Call	7,441.01000		7.44101	7,723.83000	7.72383	7,441.010	13.50	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.31	Put	4,285.57000		4.28557	4,494.31000	4.49431	4,285.570	13.50	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.92	Call	10,729.05000		10.72905	10,987.02000	10.98702	10,729.050	13.80	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.92	Put	2,541.97000		2.54197	2,725.86000	2.72586	2,541.970	13.80	0.00	0	840.00	
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R197	On 07/11/2013	Bond Future			280.60170		280.60170	279.49473	279.49473			0.00	0	2,049.00	
R197	On 07/11/2013	Bond Future	279.99	Call	611.70000		0.61170	0.00000	0.00000	611.700	0.00	0.00	0	0.00	
R197	On 07/11/2013	Bond Future	279.99	Put	0.00000		0.00000	495.27000	0.49527	0.000	0.00	0.00	0	0.00	
R197	On 07/11/2013	Bond Future	280.00	Call	601.70000		0.60170	0.00000	0.00000	601.700	0.00	0.00	0	0.00	
R197	On 07/11/2013	Bond Future	280.00	Put	0.00000		0.00000	505.27000	0.50527	0.000	0.00	0.00	0	0.00	
R197	On 07/11/2013	Bond Future	280.01	Call	591.70000		0.59170	0.00000	0.00000	591.700	0.00	0.00	0	0.00	
R197	On 07/11/2013	Bond Future	280.01	Put	0.00000		0.00000	515.27000	0.51527	0.000	0.00	0.00	0	0.00	
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R201	On 07/11/2013	Bond Future			4.89563	107.53667		4.86664	107.56852		1.42	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.79	Call	73.44000		0.07344	95.30000	0.09530	73.440	1.41	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.79	Put	189.55000		0.18955	179.56000	0.17956	189.550	1.41	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.80	Call	77.39000		0.07739	99.76000	0.09976	77.390	1.41	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.80	Put	182.50000		0.18250	173.02000	0.17302	182.500	1.41	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.81	Call	81.49000		0.08149	104.37000	0.10437	81.490	1.41	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.81	Put	175.60000		0.17560	166.63000	0.16663	175.600	1.41	0.00	0	0.00	
R201	On 06/02/2014	Bond Future			4.77039	104.54335		4.73256	104.57567		1.21	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.24	Call	524.37000		0.52437	560.18000	0.56018	524.370	1.25	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.24	Put	124.46000		0.12446	127.95000	0.12795	124.460	1.25	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.25	Call	530.64000		0.53064	566.50000	0.56650	530.640	1.25	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.25	Put	122.24000		0.12224	125.78000	0.12578	122.240	1.25	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.26	Call	536.95000		0.53695	572.84000	0.57284	536.950	1.25	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.26	Put	120.06000		0.12006	123.63000	0.12363	120.060	1.25	0.00	0	0.00	

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 08/05/2014	Bond Future			4.49645		105.94904		4.44226	105.98198		0.99	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	389.82000		0.38982		425.02000	0.42502	389.820	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	241.97000		0.24197		244.23000	0.24423	241.970	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	239.40000		0.23940		241.73000	0.24173	239.400	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	393.31000		0.39331		428.58000	0.42858	393.310	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	397.12000		0.39712		432.46000	0.43246	397.120	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	237.15000		0.23715		239.55000	0.23955	237.150	1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			3.64920		103.02566		3.55632	103.05958		0.65	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	655.86000		0.65586		688.91000	0.68891	655.860	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	60.46000		0.06046		59.59000	0.05959	60.460	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	658.84000		0.65884		691.91000	0.69191	658.840	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	59.83000		0.05983		58.98000	0.05898	59.830	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	661.81000		0.66181		694.90000	0.69490	661.810	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	59.20000		0.05920		58.37000	0.05837	59.200	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			207.75740		207.75740		207.59578	207.59578			0.00	0	43,395.00
R202	On 07/11/2013	Bond Future	208.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	1,232.60000		1.23260		1,394.22000	1.39422	1,232.600		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	1,242.60000		1.24260		1,404.22000	1.40422	1,242.600		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	1,252.60000		1.25260		1,414.22000	1.41422	1,252.600		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			6.38430		107.57330		6.36180	107.65181		4.70	0.00	0	19,563.00
R203	On 07/11/2013	Bond Future	5.71	Call	3.39000		0.00339		9.60000	0.00960	3.390	4.63	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	2,387.29000		2.38729		2,314.99000	2.31499	2,387.290	4.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	41.67000		0.04167		73.65000	0.07365	41.670	4.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,427.80000		1.42780		1,381.27000	1.38127	1,427.800	4.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	44.90000		0.04490		78.32000	0.07832	44.900	4.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,395.60000		1.39560		1,350.51000	1.35051	1,395.600	4.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	48.33000		0.04833		83.26000	0.08326	48.330	4.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,363.62000		1.36362		1,320.04000	1.32004	1,363.620	4.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	105,343.78000		105.34378		105,422.29000	105.42229	105,343.780	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			6.47537		108.98834		6.45101	109.06792		4.53	0.00	0	6.00
R203	On 06/02/2014	Bond Future	5.95	Call	406.68000		0.40668		507.29000	0.50729	406.680	4.46	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	2,139.57000		2.13957		2,160.60000	2.16060	2,139.570	4.46	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	595.74000		0.59574		712.13000	0.71213	595.740	4.49	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	1,697.93000		1.69793		1,734.74000	1.73474	1,697.930	4.49	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	607.09000		0.60709		724.22000	0.72422	607.090	4.49	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	1,676.21000		1.67621		1,713.76000	1.71376	1,676.210	4.49	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	618.58000		0.61858		736.45000	0.73645	618.580	4.49	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	1,654.64000		1.65464		1,692.93000	1.69293	1,654.640	4.49	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	1,762.85000		1.76285		1,899.78000	1.89978	1,762.850	4.59	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	580.32000		0.58032		637.67000	0.63767	580.320	4.59	0.00	0	0.00
R203	On 08/05/2014	Bond Future			6.56362		106.29286		6.53711	106.37370		4.52	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	476.78000		0.47678		572.07000	0.57207	476.780	4.43	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	3,024.43000		3.02443		3,038.88000	3.03888	3,024.430	4.43	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	484.23000		0.48423		579.93000	0.57993	484.230	4.43	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	3,000.50000		3.00050		3,015.36000	3.01536	3,000.500	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	Call	491.77000		0.49177		588.14000	0.58814	491.770	4.43	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	2,976.66000		2.97666		2,992.19000	2.99219	2,976.660	4.43	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	1,878.77000		1.87877		2,015.53000	2.01553	1,878.770	4.58	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,040.56000		1.04056		1,096.48000	1.09648	1,040.560	4.58	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	3,029.89000		3.02989		3,162.44000	3.16244	3,029.890	4.67	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	518.45000		0.51845		570.16000	0.57016	518.450	4.67	0.00	0	0.00
R203	On 07/08/2014	Bond Future			6.64120		107.78409		6.61207	107.86659		4.20	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,920.17000		1.92017		2,096.83000	2.09683	1,920.170	4.26	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	1,359.25000		1.35925		1,453.41000	1.45341	1,359.250	4.26	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	2,707.93000		2.70793		2,880.15000	2.88015	2,707.930	4.34	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	891.06000		0.89106		980.78000	0.98078	891.060	4.34	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	2,727.03000		2.72703		2,899.10000	2.89910	2,727.030	4.34	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	882.46000		0.88246		972.03000	0.97203	882.460	4.34	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	2,746.18000		2.74618		2,918.10000	2.91810	2,746.180	4.34	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	873.93000		0.87393		963.35000	0.96335	873.930	4.34	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/11/2013	Bond Future			8.71879		100.21645		8.71150	100.28735			0.00	0	1,650.00
R2037	On 07/11/2013	Bond Future	9.41	Call	6,365.28000		6.36528		6,436.18000	6.43618	6,365.280	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	6,452.42000		6.45242		6,523.32000	6.52332	6,452.420	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	6,539.42000		6.53942		6,610.32000	6.61032	6,539.420	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			8.80394		97.27792		8.79642	97.34982			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	5,176.91000		5.17691		5,248.81000	5.24881	5,176.910	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	5,264.34000		5.26434		5,336.24000	5.33624	5,264.340	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	5,351.63000		5.35163		5,423.53000	5.42353	5,351.630	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			8.89079		98.58600		8.88302	98.65906			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	4,340.30000		4.34030		4,413.36000	4.41336	4,340.300	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	4,427.50000		4.42750		4,500.56000	4.50056	4,427.500	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	4,514.56000		4.51456		4,587.62000	4.58762	4,514.560	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
R204	On 07/11/2013	Bond Future			6.59782		109.13275		6.57509	109.23356		6.04	0.00	0	31,288.00
R204	On 07/11/2013	Bond Future	6.29	Call	105.48000		0.10548		207.71000	0.20771	105.480	6.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,480.70000		1.48070		1,482.12000	1.48212	1,480.700	6.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	112.54000		0.11254		217.82000	0.21782	112.540	6.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,442.74000		1.44274		1,447.21000	1.44721	1,442.740	6.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	119.96000		0.11996		228.31000	0.22831	119.960	6.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,405.16000		1.40516		1,412.70000	1.41270	1,405.160	6.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,826.10000		1.82610		1,973.46000	1.97346	1,826.100	6.18	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	61.59000		0.06159		108.14000	0.10814	61.590	6.18	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			6.67776		106.53827		6.65361	106.64039			0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	885.99000		0.88599		1,141.48000	1.14148	885.990	6.14	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	2,110.70000		2.11070		2,264.07000	2.26407	2,110.700	6.14	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	901.89000		0.90189		1,158.52000	1.15852	901.890	6.14	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	2,083.75000		2.08375		2,238.26000	2.23826	2,083.750	6.14	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	917.98000		0.91798		1,175.72000	1.17572	917.980	6.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 06/02/2014	Bond Future	6.41	Put	2,057.01000		2.05701		2,212.63000	2.21263	2,057.010	6.15	0.00	0	0.00
R204	On 08/05/2014	Bond Future			6.76009		107.97077		6.73430	108.07447		6.08	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	793.85000		0.79385		1,022.62000	1.02262	793.850	5.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	3,736.95000		3.73695		3,862.02000	3.86202	3,736.950	5.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	805.37000		0.80537		1,035.32000	1.03532	805.370	5.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	3,706.92000		3.70692		3,833.17000	3.83317	3,706.920	5.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	817.00000		0.81700		1,048.13000	1.04813	817.000	5.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	3,677.01000		3.67701		3,804.44000	3.80444	3,677.010	5.98	0.00	0	0.00
R204	On 07/08/2014	Bond Future			6.83418		105.45363		6.80649	105.55930		6.03	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	3,611.52000		3.61152		3,908.46000	3.90846	3,611.520	6.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	1,331.87000		1.33187		1,523.14000	1.52314	1,331.870	6.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	3,636.14000		3.63614		3,932.74000	3.93274	3,636.140	6.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	1,319.38000		1.31938		1,510.31000	1.51031	1,319.380	6.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	3,660.84000		3.66084		3,957.09000	3.95709	3,660.840	6.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	1,306.98000		1.30698		1,497.56000	1.49756	1,306.980	6.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	4,490.68000		4.49068		4,777.77000	4.77777	4,490.680	6.28	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	958.32000		0.95832		1,139.74000	1.13974	958.320	6.28	0.00	0	530.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.91813		103.99499		6.90057	104.08297		8.15	0.00	0	21,989.00
R207	On 07/11/2013	Bond Future	6.69	Call	256.57000		0.25657		360.55000	0.36055	256.570	8.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,406.92000		1.40692		1,422.92000	1.42292	1,406.920	8.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	269.55000		0.26955		375.66000	0.37566	269.550	8.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,369.14000		1.36914		1,387.27000	1.38727	1,369.140	8.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	283.00000		0.28300		391.21000	0.39121	283.000	8.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,331.87000		1.33187		1,352.10000	1.35210	1,331.870	8.08	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.00100		101.72380		6.98250	101.81299		8.20	0.00	0	1,081.00
R207	On 06/02/2014	Bond Future	6.64	Call	1,049.22000		1.04922		1,251.63000	1.25163	1,049.220	8.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	2,807.15000		2.80715		2,920.37000	2.92037	2,807.150	8.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	1,066.44000		1.06644		1,269.80000	1.26980	1,066.440	8.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	2,775.17000		2.77517		2,889.34000	2.88934	2,775.170	8.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	1,083.85000		1.08385		1,288.15000	1.28815	1,083.850	8.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	2,743.42000		2.74342		2,858.53000	2.85853	2,743.420	8.13	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.08874		103.09164		7.06918	103.18222		8.10	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	888.61000		0.88861		1,089.49000	1.08949	888.610	7.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	5,155.10000		5.15510		5,265.40000	5.26540	5,155.100	7.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	900.58000		0.90058		1,102.02000	1.10202	900.580	7.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	5,118.41000		5.11841		5,229.27000	5.22927	5,118.410	7.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	912.68000		0.91268		1,114.65000	1.11465	912.680	7.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	5,081.87000		5.08187		5,193.26000	5.19326	5,081.870	7.96	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.17011		100.89726		7.14932	100.98961		8.13	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	4,198.49000		4.19849		4,457.13000	4.45713	4,198.490	8.26	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	1,922.31000		1.92231		2,088.60000	2.08860	1,922.310	8.26	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	4,225.79000		4.22579		4,484.24000	4.48424	4,225.790	8.27	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	1,906.45000		1.90645		2,072.55000	2.07255	1,906.450	8.27	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	4,253.17000		4.25317		4,511.42000	4.51142	4,253.170	8.27	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	1,890.69000		1.89069		2,056.59000	2.05659	1,890.690	8.27	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

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/R157	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/11/2013	Bond Future		7.08284	98.89876		7.06021	99.02576		8.68	0.00	0	10,578.00
R208	On 07/11/2013	Bond Future	6.79	Call	159.42000	0.15942	275.64000	0.27564	159.420	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	1,818.67000	1.81867	1,807.89000	1.80789	1,818.670	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	169.41000	0.16941	288.96000	0.28896	169.410	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	1,771.43000	1.77143	1,763.98000	1.76398	1,771.430	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	179.89000	0.17989	302.75000	0.30275	179.890	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	1,724.73000	1.72473	1,720.59000	1.72059	1,724.730	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	2,383.18000	2.38318	2,553.90000	2.55390	2,383.180	8.86	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	77.69000	0.07769	121.41000	0.12141	77.690	8.86	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future		7.16269	100.19966		7.13901	100.32843		8.79	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	951.73000	0.95173	1,238.91000	1.23891	951.730	8.69	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	3,281.96000	3.28196	3,440.37000	3.44037	3,281.960	8.69	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	969.20000	0.96920	1,258.01000	1.25801	969.200	8.69	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	3,243.52000	3.24352	3,403.56000	3.40356	3,243.520	8.69	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	986.89000	0.98689	1,277.32000	1.27732	986.890	8.69	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	3,205.34000	3.20534	3,367.00000	3.36700	3,205.340	8.69	0.00	0	0.00
R208	On 08/05/2014	Bond Future		7.24232	98.15048		7.21750	98.28115		8.83	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	755.73000	0.75573	1,053.69000	1.05369	755.730	8.64	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	5,926.90000	5.92690	6,094.19000	6.09419	5,926.900	8.64	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	767.44000	0.76744	1,066.81000	1.06681	767.440	8.64	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	5,882.60000	5.88260	6,051.30000	6.05130	5,882.600	8.64	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	5,838.46000	5.83846	6,008.56000	6.00856	5,838.460	8.64	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	779.29000	0.77929	1,080.06000	1.08006	779.290	8.64	0.00	0	0.00
R208	On 07/08/2014	Bond Future		7.31573	99.52747		7.28963	99.66045		8.71	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	4,434.94000	4.43494	4,814.53000	4.81453	4,434.940	8.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	2,056.87000	2.05687	2,303.48000	2.30348	2,056.870	8.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	4,466.19000	4.46619	4,845.48000	4.84548	4,466.190	8.91	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	2,038.75000	2.03875	2,285.06000	2.28506	2,038.750	8.91	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	4,497.54000	4.49754	4,876.51000	4.87651	4,497.540	8.91	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	2,020.77000	2.02077	2,266.76000	2.26676	2,020.770	8.91	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	6,061.90000	6.06190	6,419.67000	6.41967	6,061.900	9.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,301.38000	1.30138	1,526.17000	1.52617	1,301.380	9.07	0.00	0	630.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
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		8.57769	77.73149		8.57521	77.75155		18.70	0.00	0	19,784.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,490.61000	1.49061	1,643.77000	1.64377	1,490.610	18.80	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	909.17000	0.90917	1,042.27000	1.04227	909.170	18.80	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	2,206.18000	2.20618	2,342.72000	2.34272	2,206.180	18.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	518.24000	0.51824	634.72000	0.63472	518.240	18.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	2,262.31000	2.26231	2,397.26000	2.39726	2,262.310	18.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	496.29000	0.49629	611.18000	0.61118	496.290	18.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	475.07000	0.47507	588.33000	0.58833	475.070	18.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	2,319.05000	2.31905	2,452.37000	2.45237	2,319.050	18.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	5,198.21000	5.19821	5,251.81000	5.25181	5,198.210	19.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	9.25	Put	45.62000	0.04562			79.16000	0.07916	45.620	19.18	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	6,245.30000	6.24530			6,282.85000	6.28285	6,245.300	19.28	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	16.99000	0.01699			34.48000	0.03448	16.990	19.28	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	6,939.68000	6.93968			6,970.42000	6.97042	6,939.680	19.34	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	8.34000	0.00834			19.02000	0.01902	8.340	19.34	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	8,306.12000	8.30612			8,329.76000	8.32976	8,306.120	19.34	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1.66000	0.00166			5.24000	0.00524	1.660	19.34	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			8.65587	78.75397			8.65332	78.77429		20.36	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	3,006.90000	3.00690			3,126.60000	3.12660	3,006.900	20.28	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	3,938.89000	3.93889			4,038.27000	4.03827	3,938.890	20.28	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	3,043.06000	3.04306			3,162.89000	3.16289	3,043.060	20.29	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	3,893.92000	3.89392			3,993.43000	3.99343	3,893.920	20.29	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	3,079.46000	3.07946			3,199.40000	3.19940	3,079.460	20.29	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	3,849.33000	3.84933			3,948.95000	3.94895	3,849.330	20.29	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.73326	76.66802			8.73062	76.68875		20.31	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	9,403.60000	9.40360			9,589.54000	9.58954	9,403.600	19.97	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,859.56000	1.85956			2,066.23000	2.06623	1,859.560	19.97	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,882.00000	1.88200			2,088.73000	2.08873	1,882.000	19.97	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	9,335.38000	9.33538			9,521.38000	9.52138	9,335.380	19.97	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,904.62000	1.90462			2,111.40000	2.11140	1,904.620	19.97	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	9,267.48000	9.26748			9,453.53000	9.45353	9,267.480	19.97	0.00	0	0.00
R209	On 07/08/2014	Bond Future			8.80659	77.74375			8.80382	77.76520		20.14	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	6,460.96000	6.46096			6,660.64000	6.66064	6,460.960	20.33	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	4,686.48000	4.68648			4,864.71000	4.86471	4,686.480	20.33	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	6,501.33000	6.50133			6,700.57000	6.70057	6,501.330	20.33	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	4,652.27000	4.65227			4,830.06000	4.83006	4,652.270	20.33	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	6,541.80000	6.54180			6,740.59000	6.74059	6,541.800	20.34	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	4,618.28000	4.61828			4,795.62000	4.79562	4,618.280	20.34	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			159.25777	159.25777			159.13708	159.13708			0.00	0	1,449.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000	0.00000			0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	732.23000	0.73223			852.92000	0.85292	732.230		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	742.23000	0.74223			862.92000	0.86292	742.230		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	752.23000	0.75223			872.92000	0.87292	752.230		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			128.63866	128.63866			128.55900	128.55900			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	1,351.34000	1.35134			1,431.00000	1.43100	1,351.340		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	1,361.34000	1.36134			1,441.00000	1.44100	1,361.340		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	1,371.34000	1.37134			1,451.00000	1.45100	1,371.340		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

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			132.04979		132.04979		131.56576	131.56576			0.00	0	21,791.00
R212	On 07/11/2013	Bond Future	132.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	940.21000		0.94021		1,424.24000	1.42424	940.210		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	950.21000		0.95021		1,434.24000	1.43424	950.210		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	960.21000		0.96021		1,444.24000	1.44424	960.210		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			8.36356		89.04215		8.37633	88.93702		17.01	0.00	0	19,436.00
R213	On 07/11/2013	Bond Future	8.59	Call	2,349.51000		2.34951		2,376.92000	2.37692	2,349.510	17.07	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	512.02000		0.51202		644.56000	0.64456	512.020	17.07	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	2,407.78000		2.40778		2,432.87000	2.43287	2,407.780	17.07	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	490.43000		0.49043		620.65000	0.62065	490.430	17.07	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	2,466.65000		2.46665		2,489.40000	2.48940	2,466.650	17.08	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	469.56000		0.46956		597.44000	0.59744	469.560	17.08	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.44724		90.21347		8.46041	90.10688		18.57	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	3,002.20000		3.00220		3,035.29000	3.03529	3,002.200	18.49	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	4,289.48000		4.28948		4,429.16000	4.42916	4,289.480	18.49	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	3,038.16000		3.03816		3,070.94000	3.07094	3,038.160	18.49	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	4,242.76000		4.24276		4,382.13000	4.38213	4,242.760	18.49	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	3,074.38000		3.07438		3,106.84000	3.10684	3,074.380	18.49	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	4,196.41000		4.19641		4,335.46000	4.33546	4,196.410	18.49	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.52674		87.88821		8.54027	87.78045		18.36	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,992.37000		1.99237		2,112.35000	2.11235	1,992.370	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	9,496.33000		9.49633		9,724.07000	9.72407	9,496.330	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	2,015.30000		2.01530		2,134.93000	2.13493	2,015.300	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	9,429.56000		9.42956		9,656.95000	9.65695	9,429.560	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	2,038.42000		2.03842		2,157.68000	2.15768	2,038.420	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	9,363.10000		9.36310		9,590.12000	9.59012	9,363.100	18.08	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.60290		89.12122		8.61679	89.01234		18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	6,661.97000		6.66197		6,786.21000	6.78621	6,661.970	18.25	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	4,830.18000		4.83018		5,063.30000	5.06330	4,830.180	18.25	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	6,703.34000		6.70334		6,827.15000	6.82715	6,703.340	18.26	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	4,795.54000		4.79554		5,028.23000	5.02823	4,795.540	18.26	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	6,744.81000		6.74481		6,868.19000	6.86819	6,744.810	18.27	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	4,761.09000		4.76109		4,993.35000	4.99335	4,761.090	18.27	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			8.73313		78.20274		8.73576	78.18079		20.65	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	5.90000		0.00590		11.15000	0.01115	5.900	20.21	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	8,595.40000		8.59540		8,622.60000	8.62260	8,595.400	20.21	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	6.44000		0.00644		12.03000	0.01203	6.440	20.21	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	8,496.79000		8.49679		8,524.33000	8.52433	8,496.790	20.21	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	7.03000		0.00703		12.98000	0.01298	7.030	20.22	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	8,398.43000		8.39843		8,426.33000	8.42633	8,398.430	20.22	0.00	0	0.00
R214	On 06/02/2014	Bond Future			8.81408		79.23143		8.81678	79.20925		22.14	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	4,519.92000		4.51992		4,555.30000	4.55530	4,519.920	22.32	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,097.06000		3.09706		3,154.62000	3.15462	3,097.060	22.32	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	4,564.03000		4.56403		4,598.59000	4.59859	4,564.030	22.33	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,061.61000		3.06161		3,118.35000	3.11835	3,061.610	22.33	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	4,608.16000		4.60816		4,642.56000	4.64256	4,608.160	22.34	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,026.33000		3.02633		3,082.91000	3.08291	3,026.330	22.34	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 28/02/2041		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R248	On 07/11/2013		Bond Future	8.80852	101.11203		8.82129	100.97550			0.00	0	10,220.00
R248	On 07/11/2013	7.84	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	7.84	Put	11,409.13000	11.40913		11,545.66000	11.54566	11,409.130		0.00	0	0.00
R248	On 07/11/2013	7.85	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	7.85	Put	11,279.80000	11.27980		11,416.33000	11.41633	11,279.800		0.00	0	0.00
R248	On 07/11/2013	7.86	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	7.86	Put	11,150.73000	11.15073		11,287.26000	11.28726	11,150.730		0.00	0	0.00
R248	On 06/02/2014		Bond Future	8.89195	102.44211		8.90511	102.30381			0.00	0	0.00
R248	On 06/02/2014	9.09	Call	2,045.38000	2.04538		1,907.08000	1.90708	2,045.380		0.00	0	0.00
R248	On 06/02/2014	9.09	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	9.10	Call	2,146.65000	2.14665		2,008.35000	2.00835	2,146.650		0.00	0	0.00
R248	On 06/02/2014	9.10	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	9.11	Call	2,247.73000	2.24773		2,109.43000	2.10943	2,247.730		0.00	0	0.00
R248	On 06/02/2014	9.11	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
RAIN	On 13/12/2013		Foreign Exchange Future	19,560.86000	19,560.86000		19,479.75000	19,479.75000			0.00	0	0.00

**Total for Derivatives :** **229,244,005.75**    **26,323**    **2 094 746.00**

**i-Bonds**

AA02	On 28/03/2016		Spot Bond	0.00000	100.00000		0.00000	100.38687			0.00	0	0.00
AA03	On 11/05/2015		Spot Bond	6.35500	109.43764		6.35500	109.38184			0.00	0	0.00
AA04	On 22/03/2017		Spot Bond	0.00000	100.00000		0.00000	100.57199			0.00	0	0.00
AA05	On 22/03/2019		Spot Bond	7.75000	107.51298		7.75000	107.44525			0.00	0	4,000,000,000.00
AB010	On 21/11/2022		Spot Bond	0.00000	100.00000		0.00000	101.15938			0.00	0	0.00
AB011	On 21/11/2023		Spot Bond	0.00000	100.00000		0.00000	101.28060			0.00	0	0.00
AB013	On 21/11/2018		Spot Bond	8.61500	102.30508		8.61500	102.23476			0.00	0	0.00
AB06	On 27/03/2015		Spot Bond	6.70500	102.53713		6.70500	102.48110			0.00	0	520,000,000.00
AB07	On 07/03/2014		Spot Bond	5.83500	102.27451		5.83500	102.22648			0.00	0	1,010,000,000.00
AB08	On 03/05/2017		Spot Bond	0.00000	100.00000		0.00000	99.80994			0.00	0	0.00
AB09	On 03/05/2017		Spot Bond	7.94500	112.01214		7.94500	106.81081			0.00	0	500,000,000.00
ABCP12	On 20/09/2014		Spot Bond	0.90000	134.81571		0.90000	134.66750			0.00	0	0.00
ABCP13	On 07/12/2023		Spot Bond	2.29000	130.96828		2.29000	264.61020			0.00	0	0.00
ABFN04	On 25/02/2015		Spot Bond	0.00000	100.00000		0.00000	101.13277			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN05	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.92468			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.22666			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.68644			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.71742			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.73794			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		100.00000	1.10485		100.00000	0.00000			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.01500	107.15578		7.01500	107.09457			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.85063			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		6.63500	103.26706		6.63500	103.21122			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.30361			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.46709			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.29259			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.31371			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.34121			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.58485			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.69084			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.65493			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.74785			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.06594			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.07696			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.35000	133.82029		5.35000	133.62561			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.24000	124.41876		3.24000	124.25813			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.85000	115.89731		2.85000	115.75152			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.50000	99.59014		4.50000	99.45196			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.83000	100.92097		5.83000	102.08362			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS2A	On 13/07/2016	Spot Bond	10.34500	116.37409		10.34500	116.27844			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.34302			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.62245			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.65733			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.69040			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.15000	110.88141		4.15000	110.73047			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	41.36561		100.00000	41.06243			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.03000	162.96461		2.03000	162.77049			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	155.08966		2.76000	154.89589			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.06000	167.28431		2.06000	167.08478			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.23000	163.97493		2.23000	163.77692			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.34125	73.97658		7.34125	73.92297			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.34125	73.97658		7.34125	73.92297			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	90.33000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.60841			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	91.69000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	90.56000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	91.17000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	87.16000			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	100.30882			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.19354			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	86.30000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.17500	105.88115		6.17500	105.82838			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.24000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	88.16000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	89.91000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.73000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.47916			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.54500	113.70897		6.54500	113.64829			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.17146			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	82.98000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	85.84000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.77000	93.07827		2.77000	99.73797			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.73000	98.65753		2.73000	145.23617			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.83000	110.80359		2.83000	189.55551			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	85.02000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		8.92000	93.53214		8.92000	93.84441			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	92.58000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.40000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	105.56197			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	90.13000			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		9.15000	112.67939		9.15000	113.79648			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		9.09500	114.22172		9.09500	114.24365			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.22000	92.46166		8.22000	92.40029			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.87000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.47000			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		9.19000	112.64897		9.19000	113.47288			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	93.87000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		7.64500	109.30144		7.64500	109.23349			0.00	0	40,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.30500	106.89114		6.30500	102.69195			0.00	0	540,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.22000	103.22546		8.22000	103.15732			0.00	0	30,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.35000	97.05556		9.35000	96.98209			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.00500	106.16332		7.00500	106.10276			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.60000	129.36038		1.60000	129.21090			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond		2.10000	132.96961		2.10000	268.65785			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond		0.84000	123.45874		0.84000	126.07435			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		1.98000	124.12868		1.98000	126.47195			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	31.41093		100.00000	31.18321			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		10.70500	106.22285		10.70500	106.13109			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.65161			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.47171		100.00000	2.45359			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.69652			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.33350			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	14.73255		100.00000	14.62457			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.60668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL047		On 22/10/2018	Spot Bond	11.00000	59.44703	11.00000	59.39606			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	9.42883	100.00000	9.35972			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.24278			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.48810			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	100.73836			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.81691			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.70331			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.72699			0.00	0	1,000,000,000.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.73741			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.82363			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.82363			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.83507			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.68438			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.83507			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.81219			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	85.33355			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.67104			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.88156			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.55860			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.66076			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.71282			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.73629			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.74574			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.72681			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.61330			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.68438			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.67500	107.29788		8.67500	107.22201			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.62761			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.03500	102.64062		7.03500	102.58237			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.89365			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.94233			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.68950			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.94627			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	78.71734			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	147.82767			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	147.84209			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.70325			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.21206			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.21206			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.94627			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.10498			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.67955			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.67386			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.83050			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.03313			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.82995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.38501			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.53040			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.76784			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.16285			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.56381			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.70612			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.59150			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.58104			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.69113			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.31611			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.61526			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.59910			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.63045			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.68923			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.65602			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.61811			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.62855			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.05281		10.23000	100.96929			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.63884			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.62286			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.87400			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.46430			0.00	12,000,000	120,000,000.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.58796			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	8.69000	108.33016		8.69000	108.25465			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68632			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL169		On 20/06/2017	Spot Bond	1.75000	109.64491	1.75000	109.63987			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.62760			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.62934			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.67064			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.69410			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.64718			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.68941			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.66596			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.71753			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.01018			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.69879			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.16408			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.68941			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.66966			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.70980			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.72211			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.62271			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.63696			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.72505			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.71566			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76902			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.67534			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76154			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76434			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76902			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.01094			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.73158			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.73158			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	109.32879			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	110.12004			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.62839			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.62181			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.11195			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.63966			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.64249			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.67064			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.62933			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.43230			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.40489			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.65060			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.88384			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.66242			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.53069		100.00000	6.48334			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.14844			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.28065			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.36871			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.12666			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.14077			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.15953			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.12242			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3A2	On 18/04/2016	Spot Bond	7.28000	98.59699		7.28000	98.53890			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.16146			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.18991			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	7.66000	105.00039		7.66000	104.93500			0.00	0	40,000,000.00
AIR02	On 30/04/2023	Spot Bond	8.79000	124.13896		8.79000	118.21832			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	59.05229		100.00000	58.62415			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.62500	110.58290		6.62500	110.52319			0.00	0	730,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	56.24433		100.00000	46.62031			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.64197		100.00000	11.56456			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.98000	150.23394		2.98000	150.04359			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.85000	101.23002		4.85000	128.70575			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.70468			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.73509			0.00	1,200,000,000	600,000,000.00
ANG07	On 11/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.22791			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.22684			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.20490			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.73955			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.50680			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.16000	107.25896		8.16000	107.18828			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.14078			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.98778			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	86.26414		100.00000	85.66647			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.88332			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.66500	109.74128		6.66500	109.68199			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.48831			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.44182			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.61500		102.48983		6.61500	102.43488			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.09500		106.80245		8.09500	106.73263			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.82461			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.42822		105.02627		10.42822	103.48002			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.42274		102.47060		10.42274	101.83467			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.46453		102.35876		10.46453	101.76739			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.67342			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.50462		102.49992		10.50462	101.71538			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.30114		102.46375		11.30114	102.37881			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.69027			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.69027			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.69033			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.67822		101.45624		10.67822	101.14824			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.61003		103.71154		10.61003	101.86648			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.42274		102.47060		10.42274	101.83467			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.53371		103.16500		10.53371	102.12289			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.71427		96.60909		9.71427	101.67883			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.65324			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.64353			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.64353			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.60711			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	10.28661		101.46895		10.28661	101.11172			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	10.87000		101.49506		10.87000	101.40636			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.05391			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	69.00877		10.22500	98.88107			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	91.53344			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.58932			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	76.96799		12.22500	100.62518			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.63361			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		10.56000	65.23535		10.56000	101.68476			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.61374			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.63029			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.63029			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.04385			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.60579			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.45738			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.63951			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.40695			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	100.63951			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.42822	105.11322		13.42822	103.63465			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		14.66835	102.88442		14.66835	102.77508			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		13.55003	102.80090		13.55003	102.07558			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.84418			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.84418			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.84418			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.87686			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	11.06947		100.00000	11.00658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD1U	On 30/06/2035	Spot Bond	100.00000		20.00339	100.00000	19.85837				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		18.20534	100.00000	18.07335				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.23786	100.00000	11.15639				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.23786	100.00000	11.15639				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.58711	100.00000	13.48860				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.77300	100.00000	11.68764				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		72.31648	100.00000	71.91248				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.12456				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.69071				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.70751				0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000		66.66670	100.00000	66.66667				0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000		95.30026	100.00000	94.55959				0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000		90.34653	100.00000	89.68059				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.00000		105.45120	2.00000	171.21543				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.71000		99.99563	7.71000	149.88505				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.71000		101.29943	7.71000	150.13668				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.09500		100.42982	8.09500	100.36416				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.75752				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.29603				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.45791				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.89992				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.64590				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		62.31504	100.00000	61.86326				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.25000		100.11639	7.25000	100.05731				0.00	0	320,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.06516			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.07192			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.07353			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.07892			0.00	0	1,000,000,000.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.08429			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.09910			0.00	0	400,000,000.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	8.73702		100.00000	8.67368			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.50482			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.58813			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.62384			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.63574			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.77856			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.96895			0.00	0	400,000,000.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.83869		100.00000	6.78911			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.83869		100.00000	6.78911			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.67277			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.73103			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.74691			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.69500	104.26588		7.69500	104.20066			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.79453			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.87902			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	6.10889		100.00000	6.06412			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	6.10889		100.00000	6.06412			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.86000	105.51246		5.86000	105.46278			0.00	0	60,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.62115			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.48617			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.00971			0.00	0	90,000,000.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.37654			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.01482			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.20075			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.01077			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.06904			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.17489			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.61494			0.00	0	400,000,000.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	102.33118			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.68448			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		13.84067		100.00000	13.74032			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.43500	112.66423		6.43500	106.11502			0.00	0	50,000,000.00
CBL08	On 02/11/2016	Spot Bond		8.74500	120.77666		8.74500	113.65552			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.89162			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	102.28398			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.44500	104.37867		8.44500	109.55414			0.00	0	700,000,000.00
CBL12	On 06/09/2018	Spot Bond		10.47000	104.76925		10.47000	104.68068			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	102.24566			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		10.72000	105.99702		10.72000	105.90683			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.53462			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		8.63500	106.59227		8.63500	106.51884			0.00	0	40,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.65888			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.16000	101.52931		11.16000	101.43947			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.59795			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.02531			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.45897			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.54500		99.04781		9.54500	98.97255			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.54000		123.17341		9.54000	123.07936			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.39000		119.11041		9.39000	119.02086			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.76000		118.37531		8.76000	118.29123			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.31138			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.99500		103.16377		10.99500	103.07230			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.63590			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.73616			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.06545			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.08162			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.12467			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.20938			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.26898			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.24388			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.37651			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.87414			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.94035			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.94035			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.52511			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		67.94083		100.00000	67.44826			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		67.94083		100.00000	67.44826			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		67.94083		100.00000	67.44826			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.70333			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN172	On 30/04/2014	Spot Bond	100.00000		67.94083	100.00000	67.44826				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	102.08785				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.97404				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		103.24073	10.11000	103.15775				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.97404				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.33385				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	105.92272				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		100.49283	2.76000	113.43843				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		110.51383	3.14000	113.34348				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.30371	8.25000	101.23586				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.97404				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.97404				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		118.46845	3.10000	112.94802				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		118.36681	2.40000	112.85757				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.01904				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.95992				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.19207				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.19475				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.60500		102.64504	7.60500	102.58192				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.25291				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.24913				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.07536				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.07659			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	7.65500	102.77904		7.65500	102.71542			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	7.65500	102.77904		7.65500	102.71542			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	7.70500	105.98437		7.70500	105.91870			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.72229			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.80371			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.14072			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.14072			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	65.02340		100.17539	64.54606			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.05313			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.31310			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.73332			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.08871			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.16544			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	101.62715		9.35000	101.55147			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	101.62715		9.35000	101.55147			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.08864			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.09191			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	94.75665			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.85044			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.68441			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.81299			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.51329			0.00	0	200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.51329			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.51329			0.00	0	100,000,000.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.51329			0.00	0	100,000,000.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.51329			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.52744			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.55086			0.00	0	100,000,000.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.55086			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.55086			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.55086			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.55086			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.55478			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		8.49000	105.78930		8.49000	105.71643			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.85129			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.16628			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.64835			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.64835			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.88438			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.83122			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.71544			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.97295			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.66126			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.65657			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.67020			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.17324			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.33394			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.33376			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.66830			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	105.58694			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.88126			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.57374			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.49409			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.63778			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74563			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74563			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74563			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74563			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.42091			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.07995			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.64105			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.64105			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.63322			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.54551			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.63322			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.37800			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.77627			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.54580			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.54580			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.54086			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	102.50472			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.54205			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.20000	99.02659	10.20000	100.39810			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.72000	96.88761	10.72000	97.13140			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.51422			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.78025			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.50293			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.01923			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.86962			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.15946	8.80500	99.85961			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.67534			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.01944			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	100.71004			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.72409			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.77838			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.73158			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.04838			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.04838			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.04838			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.81704			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.53896			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.06528			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.51422			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	101.00263			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.93978			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.91554			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.51755			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.05547			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.43501			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.28822			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.23704			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.94044			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.18957			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.17198			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.14083			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	36.89296		7.01000	37.49310			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	153.61231			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		8.09500	100.42982		8.09500	132.45272			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		7.71000	34.06684		7.71000	149.88505			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		7.71000	34.46427		7.71000	150.13668			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	86.11942			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	86.00073				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.30608				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.30608				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.73173				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.67869				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.68917				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.68941				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.01923				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.61993				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.15500		110.83857	8.15500	106.84517				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.09500		106.97223	8.09500	106.90267				0.00	0	690,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.45500		121.92006	9.45500	121.82778				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.55500		110.41178	7.55500	110.34469				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.04500		110.24105	9.04500	110.16026				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.51000		98.15830	9.51000	98.08317				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.44000		98.91571	10.44000	98.83278				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.44000		96.46461	10.44000	96.38418				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.05292				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.09485				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.97925				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.88045				0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.46185				0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.06296				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.90500		94.17480	11.90500	97.09826				0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		9.64149	100.00000	12.18797				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.95391			0.00	0	300,000,000.00
DENG44	On 29/09/2017	Spot Bond	7.37000		99.83860		7.37000	98.77270			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.27781			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.54309			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	97.50464			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.54943			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.57999			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.60952			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.38500		126.07561		6.38500	126.01067			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.65000		110.92562		7.65000	110.85776		5,019,165,000,000.00		656,100,000	3,173,370,000.00
DV23	On 27/02/2023	Spot Bond	8.18000		113.38220		8.18000	113.30813		26,104,016,000,000.00		3,191,200,000	8,727,800,000.00
E170	On 01/08/2020	Spot Bond	7.30500		135.79278		7.30500	135.71339			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	105.50221			0.00	0	300,000,000.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.28897			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.39709			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.46878			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.09527			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.82773		0.10000	131.72738			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.16000		114.32968		2.16000	114.19250			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.21000		102.51333		2.21000	102.38991			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.27000		103.70198		2.27000	101.83858		59,701,000,000,000.00		26,300,000,000	24,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	8.94500		110.66440		8.94500	110.58548			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.79500		111.65078		8.79500	111.57117			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.49000		103.48921		9.49000	103.41102			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.16000		96.54119		10.16000	99.40470			0.00	0	300,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.20240			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.26814			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.93685			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.02172			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.67788			0.00	200,000,000	200,000,000.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	57.45428	100.00000	57.03318				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	93.87755	100.00000	93.16456				0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond		100.00000	98.15968	100.00000	97.39480				0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond		100.00000	92.87532	100.00000	92.17172				0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond		100.00000	91.45609	100.00000	90.79177				0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond		100.00000	86.77381	100.00000	86.19145				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	130.20321	3.00000	130.03817				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.56500	107.67378	10.56500	107.58345				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000	0.00000	105.45584				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000	0.00000	99.99992				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000	0.00000	100.33609				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.08000	85.59417	9.08000	98.84322				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000	0.00000	100.41129				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000	0.00000	101.40397				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000	0.00000	101.28520				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000	0.00000	101.25727				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000	0.00000	101.43138				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000	0.00000	101.39364				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000	0.00000	101.18464				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000	0.00000	101.22127				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.15719			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.21178			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.14626			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.19176			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.04500		104.16782		6.04500	104.11670			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	6.88500		109.18229		6.88500	109.12140			2,088,909,000,000.00	303,400,000	17,386,996,000.00
ES23	On 25/01/2023	Spot Bond	7.80500		116.82098		7.80500	116.74809			7,403,042,500,000.00	948,500,000	23,968,500,000.00
ES26	On 02/04/2026	Spot Bond	8.30500		97.06511		8.30500	97.00004			6,051,853,500,000.00	728,700,000	7,748,700,000.00
ES33	On 15/09/2033	Spot Bond	9.21500		85.36855		9.21000	85.34462			41,936,543,500,000.00	4,550,900,000	12,630,900,000.00
ES42	On 25/04/2042	Spot Bond	9.46000		90.64936		9.46000	90.58034			18,920,000,000,000.00	2,000,000,000	10,800,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.11660			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.14561			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.53511			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.95287			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.68505			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.40597			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.12017		100.00000	12.55392			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		9.84854		100.00000	12.21683			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.27680			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.33402			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.44832			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.56242			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.50500		103.15979		6.50500	103.10508			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	8.56000		102.73169		8.56000	102.66114			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.72133			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.72126			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	99.99984			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	102.17513			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.36000		110.61604		10.36000	110.52450			0.00	0	420,000,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.10115			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.08000		124.85724		2.08000	125.54484			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.13000		132.65115		2.13000	268.01376			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.48000		96.47712		2.48000	102.64849			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.71000		98.89286		2.71000	145.58284			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.72000		112.59557		2.72000	192.62283			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.81500		113.20182		6.81500	113.13896			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.05500		57.73565		8.05500	57.02600			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49700		36.86172		9.49700	35.95513			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000		35.61805		9.73000	34.69452			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	103.90907			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.78042			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	103.29995			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.91132			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.72829			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.72829			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.32124			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.69734			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.82649			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.01939			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.70339			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.78107			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	102.74949			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.16028		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.16028		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.00357			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.76902			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.94624			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.02520			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72878			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	110.79677			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.13539			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75498			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.12880		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.89598			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.07340			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.80828			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.86429			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.01870			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.94345			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.06413			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.13077			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.01592			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.98343			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.87827			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.86149			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.08821			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.07432			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.03632			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.09006			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.92019			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.93677		100.09221	12.84188			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.67722			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	105.70945			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.82245			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.93029			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.58161			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.91921			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.76204			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	100.77154			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.69671			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.71284			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.96019			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.72329			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.70686			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.69879			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.30644		13.22500	51.25145			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.65375			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.65469			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.00614			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.68847			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.72500	87.87401		3.72500	90.79254			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.72221			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.72221			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.35111			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.51422			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.90257			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.16010			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.67534			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.65751			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.83943			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.78492			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.21618			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.21203			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.93264			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.91367			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.20212			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.02179			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.76483			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.76017			0.00	0	0.00
FRC41		On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.07443			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.64181			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.94257			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.32000	119.73730		3.32000	114.66977			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.77528			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.78380			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.30000	109.69629		3.30000	114.83640			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.18000	98.95454		1.18000	119.80286			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.32000	106.72916		3.32000	114.66977			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.16000	104.39764		2.16000	120.98999			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.23000	103.39525		2.23000	124.44715			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.93433			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	97.65163			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.12688			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.14794			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.66540			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.76964			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	105.00269			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.90958			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.87368			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.73439			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.04259			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.73346			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.90821			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	93.04914			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	93.25136			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.61003		100.00000	8.54692			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	10.38195		100.00000	10.28396			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.30000	139.80737		4.30000	139.61484			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.37862			0.00	20,000,000,000	10,000,000,000.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.14178			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	102.59204			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.58087			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	104.12408			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.52569			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.40007			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.64000	127.37674		2.64000	257.34649			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.14000	132.54521		2.14000	267.79950			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.86000	125.18065		2.86000	252.90511			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.45000	102.89359		2.45000	122.18122			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.94658			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		1.98000	126.62205		1.98000	122.60486			0.00	0	846,000,000.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.07923			0.00	30,000,000	10,000,000.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.34319			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.54301			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.59100			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.95000	90.88675		2.95000	90.77192			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	14.15445		104.97509	14.04613			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	18.35551		101.07593	18.21969			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	10.24610		100.44759	10.17071			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.66716			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	16.72666		100.76967	16.60322			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS81	On 30/10/2042	Spot Bond		2.55000	99.70971		2.55000	99.58683			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	100.63332			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.34687			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.44000	96.17351		2.44000	103.05741			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.20263			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.47000	95.88738		2.47000	102.75055			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.22907			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.34000	130.43840		2.34000	333.92719			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.44500			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.53980			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.44407			0.00	30,000,000	10,000,000.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.36939			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.12184			0.00	30,000,000	10,000,000.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.00386			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.40942			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.30939			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.68000	103.61402		5.68000	103.56593			0.00	0	137,500,000.00
FRX15	On 14/03/2015	Spot Bond		5.82500	104.87317		5.82500	104.82328			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond		6.71500	104.25440		6.71500	104.19735			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.15500	105.48501		7.15500	105.42357			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.34000	112.23725		7.34000	112.17059			734,000,000,000.00	100,000,000	50,000,000.00
FRX19	On 15/11/2019	Spot Bond		7.92500	109.13978		7.92500	109.07066			0.00	0	50,000,000.00
FRX20	On 01/10/2020	Spot Bond		8.19500	108.57117		8.19500	103.45891			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		8.92000	93.91231		8.92000	93.84441			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX24	On 10/12/2024	Spot Bond		9.03000	116.00305		9.03000	115.91910			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		9.80000	99.25182		9.80000	99.17444			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.14500	80.09706		10.14500	80.03176			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.53159			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.56100			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.58478			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.59428			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.61798			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.65592			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.68437			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.80747			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.69305			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.28397			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.44500	103.49461		8.44500	103.42408			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT26	On 30/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.27759			0.00	0	0.00
GPT27	On 30/01/2014	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.23024			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.95631			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		100.00000	79.86871		100.00000	0.00000			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.91257			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.82569			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.87555			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.87472			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRD197	On 30/01/2014	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.24334			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.31610			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			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	100.84497			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	102.16183			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.18098			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.88316			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.53918			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.80093			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.44160			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.62558			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.12363			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.76450			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	99.82743			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.23123			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond	100.00000		84.87821		100.00000	84.31981		1,100,000,000,000,000.00	11,000,000,000	11,000,000,000.00	
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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.07455			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.20020		102.68972		7.20020	101.84862			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	100.07835			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.55368		102.68422		7.55368	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	100.08324			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.00490		102.68251		8.00490	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	100.08920			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.15249			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.20665			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.21462			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.44500		114.40483		7.44500	114.33668			0.00	0	2,970,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.91000		135.00823		1.91000	272.78097			2,865,000,000,000.00	1,500,000,000	750,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.89000		138.16805		1.89000	273.21942			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.11000		103.50633		9.11000	103.43119			0.00	0	120,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.13000		103.33727		9.13000	103.26208			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		34.17027		100.00000	33.71656			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		9.94568		100.00000	9.81362			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF03U	On 09/10/2014	Spot Bond	100.00000		40.79663	100.00000	39.88486				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		20.39831	100.00000	19.94243				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		10.19916	100.00000	9.97121				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.83000		109.65475	1.83000	109.52608			9,516,000,000,000.00	5,200,000,000	57,876,390,500.00	
I2038	On 31/01/2038	Spot Bond	2.35000		105.89585	2.35000	105.76716			98,700,000,000,000.00	42,000,000,000	95,139,501,600.00	
I2046	On 31/03/2046	Spot Bond	2.42000		103.12511	2.42000	102.99898			0.00	0	45,206,886,300.00	
I2050	On 31/12/2050	Spot Bond	2.42000		110.15673	2.42000	110.02224			9,825,200,000,000.00	4,060,000,000	20,658,333,400.00	
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	6.70500		106.00506	6.70500	105.94715			0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.96697			0.00	0	0.00	
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.90375			0.00	0	0.00	
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.76417			0.00	0	0.00	
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.98000			0.00	0	0.00	
IBL20	On 15/03/2014	Spot Bond	6.56000		101.84892	6.56000	101.79536			0.00	0	0.00	
IBL21	On 15/03/2016	Spot Bond	7.20500		106.07667	7.20500	106.01446			0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	7.79500		109.18581	7.79500	109.11663			0.00	0	0.00	
IBL23	On 21/04/2014	Spot Bond	6.49000		101.08461	6.49000	101.03234			0.00	0	0.00	
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.06814			0.00	0	0.00	
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.14807			0.00	0	0.00	
IBL26	On 18/08/2014	Spot Bond	4.15000		111.36368	4.15000	111.21229			0.00	0	0.00	
IBL28	On 18/08/2016	Spot Bond	7.02500		104.70114	7.02500	104.64223			0.00	0	0.00	
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.83945			0.00	0	0.00	
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	99.82863			0.00	0	0.00	
IBL34	On 31/01/2017	Spot Bond	1.00000		105.40052	1.00000	125.44476			0.00	0	0.00	
IBL36	On 31/01/2022	Spot Bond	2.05000		105.95635	2.05000	125.82216			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.39828			0.00	0	100,000,000.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.24677			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.46500	105.44298		7.46500	105.37931			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.83238			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.48480			0.00	0	1,000,000,000.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.21722			0.00	3,200,000,000	1,600,000,000.00
IBL45	On 21/12/2018	Spot Bond		7.99000	102.84487		7.99000	102.77884			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.53500	95.95051		8.53500	95.88515			0.00	0	30,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.88302			0.00	0	1,022,500,000.00
IBL49	On 02/04/2018	Spot Bond		7.54500	87.14295		7.54500	99.67651			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.58500	111.50913		8.58500	104.65717			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.90495			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	99.90175			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		6.96500	107.87992		6.96500	102.38487			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		7.77000	109.34231		7.77000	103.20910			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00258		100.00000	0.00256			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.04918			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.05168			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	100.12218		5.00000	100.08144			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	100.12218		5.00000	100.08144			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.20153		5.00000	101.16079			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.12218		5.00000	100.08144			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.48255		4.00000	100.44958			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.43374			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.36828			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.58722			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	107.96777		9.20000	107.88776			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.50204			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.50204			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.40403			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.12500		100.00000	8.06545			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.03090			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.31426			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.19770			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		8.70500	101.28879		8.70500	101.21729			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.96539			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.10735			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.67945			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	98.83094			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	4.59558		100.00000	4.55267			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond		100.00000	89.02439		100.00000	88.37772			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond		100.00000	82.02247		100.00000	81.47321			0.00	0	0.00
INA347	On 19/11/2013	Spot Bond		5.25000	99.68456		5.25000	99.59888			0.00	0	0.00
INA348	On 26/11/2013	Spot Bond		5.35000	99.57673		5.35000	99.48960			0.00	0	0.00
INA349	On 03/12/2013	Spot Bond		5.35000	99.47510		5.35000	99.38815			0.00	0	0.00
INA350	On 10/12/2013	Spot Bond		5.35000	99.37367		5.35000	99.28690			0.00	0	0.00
INA402	On 07/01/2014	Spot Bond		5.45000	98.95098		5.45000	98.86334			0.00	0	0.00
INA403	On 14/01/2014	Spot Bond		5.45000	98.84875		5.45000	98.76129			0.00	0	0.00
INA404	On 21/01/2014	Spot Bond		5.45000	98.74673		5.45000	98.65945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA405	On 28/01/2014	Spot Bond	5.45000	98.64492		5.45000	98.55782			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	5.25000	99.98562		5.25000	99.89942			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	5.25000	99.88506		5.25000	99.79903			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	5.25000	99.78471		5.25000	99.69885			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.95571			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.15758			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.57246			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.42822	104.06710		10.42822	102.84944			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.42822	101.93893		10.42822	101.45739			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.67745			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.18534			0.00	0	300,000,000.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.66308			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.44030		6.50000	100.38736			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.74563			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.43403			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.02059			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.02059			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.12863			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.23692			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	100.88962			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.68787			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.68507			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.17062			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.18190			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING215		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.85038			0.00	0	0.00
ING216		On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	102.02137			0.00	0	0.00
ING217		On 17/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.55490			0.00	0	0.00
ING219		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.76245			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.22219			0.00	0	0.00
ING223		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.77438			0.00	0	0.00
ING224		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.78420			0.00	0	0.00
ING225		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.53528			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.65117			0.00	0	0.00
ING229		On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.16099			0.00	0	0.00
ING33		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.90567			0.00	0	0.00
ING34		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.90567			0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	94.44402		100.00000	93.73569			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.60711			0.00	0	0.00
IP263U		On 06/11/2013	Spot Bond	100.00000	97.59358		100.00000	96.81698			0.00	0	0.00
IP264U		On 18/11/2013	Spot Bond	100.00000	94.55959		100.00000	93.83033			0.00	0	0.00
IP265U		On 26/11/2013	Spot Bond	100.00000	92.63959		100.00000	91.93955			0.00	0	0.00
IP266U		On 08/01/2014	Spot Bond	100.00000	83.52403		100.00000	82.95455			0.00	0	2,500,000,000.00
IPB3		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.06703			0.00	0	0.00
IPC01U		On 06/11/2013	Spot Bond	100.00000	97.59358		100.00000	96.81698			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.19805			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.20245			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.20543			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	7.71500	103.59599		7.71500	103.53138			0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	6.08500	101.93689		6.08500	101.88720			10,344,500,000,000.00	1,700,000,000	850,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.93320			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.04500	106.52930		8.04500	106.45968			0.00	0	60,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.32903			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.28368			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.37762			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.69084			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		7.88500	107.70837		7.88500	107.64012			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.90981			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.05821			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.14000	97.84476		3.14000	116.17952			0.00	0	249,400,000.00
IV019	On 31/03/2028	Spot Bond		3.89000	94.43208		3.89000	126.68060			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.48190			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.29267			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.25711			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.89939			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.58122			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.83000	89.20681		3.83000	89.86573			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.83000	89.13244		3.83000	95.92362			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.97407			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.59801			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.02969			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.67945			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.06000	116.05190		11.06000	109.09465			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.85984			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.89000	93.42991		3.89000	126.68060			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.95682			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.12844			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	5.25000		95.01188		5.25000	95.01188			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	5.25000		99.95687		5.25000	99.87072			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	5.25000		99.85637		5.25000	99.77039			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	5.25000		99.75608		5.25000	99.67027			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	5.25000		99.65598		5.25000	99.57035			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	5.35000		99.54767		5.35000	99.46060			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	5.35000		99.44610		5.35000	99.35920			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	5.35000		99.34473		5.35000	99.25801			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond	5.45000		98.92175		5.45000	98.83416			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond	5.45000		98.81958		5.45000	98.73217			0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond	100.00000		80.75221		100.00000	100.00000			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.45090			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.93043			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.94758			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.95106			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.36308			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.69391			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.93547			0.00	0	1,000,000,000.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.95365			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.15403			0.00	0	130,000,000.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.93575			0.00	0	100,000,000.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.10299			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.25164			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.95762			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.20254			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.20403			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.20701			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.19360			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.07402			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.93038			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.66494			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.01471			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.80656			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	95.54974		100.00000	94.80519			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	99.72900		100.00000	98.92473			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	90.08667		100.00000	89.43229			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	61.39703		100.00000	60.82376			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	68.52938		100.00000	68.14007			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.90910			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	37.56721		100.00000	37.29485			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.18635			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	15.82847		100.00000	15.71372			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.19650			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	64.34544		100.00000	63.74465			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.11154			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.96689			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.09000	151.49267		8.09000	144.65347			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.99991			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.41939			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.09500	100.20085		8.09500	100.13605			0.00	0	100,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.19500	70.05400		8.19500	98.42244			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		8.68500	110.75108		8.68500	104.19764			0.00	0	20,000,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.16256			0.00	0	300,000,000.00
LHL02	On 13/12/2015	Spot Bond		10.95500	103.50605		10.95500	103.41560			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.27596			0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.74320			0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.34302			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.89937			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.21088			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.64441			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	68.86792		100.00000	68.48030			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	31.94006		100.00000	31.22863			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.80721			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.18912			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.23789			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.30920			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.15433			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.90146			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.62465			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.74910			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.38353			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.82118			0.00	0	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.68951			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.75058			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.92549			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		81.26142		100.00000	99.19137			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		96.46366		100.00000	95.72353			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		84.45621		100.00000	83.88812			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		57.73674		100.00000	57.31357			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		45.04037		100.00000	44.71382			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		14.66047		100.00000	14.55302			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		35.79216		100.00000	35.52983			0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000		97.33333		100.00000	96.56085			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	7.91000		105.20847		7.91000	105.14123			0.00	0	200,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.82712			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.70183			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.76446			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.30641			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.30873			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.32037			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.07102			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	102.17547			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.28000		103.94279		7.28000	103.88155			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	7.98000		108.58331		7.98000	108.51406			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.87000		109.63989		8.87000	109.56234			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.37500		107.59813		5.37500	107.55137			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.58950			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1A2		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.61324			0.00	0	0.00
MFS1B		On 20/09/2019	Spot Bond	8.88500	107.07186		8.88500	107.19747			0.00	0	0.00
MGL01		On 15/09/2015	Spot Bond	6.80500	103.94310		6.80500	103.88548			0.00	0	2,460,000,000.00
MIL01		On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.04226			0.00	0	0.00
MIL02		On 31/05/2017	Spot Bond	8.20500	105.35986		8.20500	105.29044			0.00	0	0.00
MQB01		On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.99650			0.00	0	0.00
MQB02		On 31/05/2017	Spot Bond	7.90500	105.24788		7.90500	105.18102			0.00	0	220,000,000.00
MTN02		On 13/07/2014	Spot Bond	5.85500	105.91418		5.85500	105.86436			0.00	0	90,000,000.00
MTN02U		On 13/01/2014	Spot Bond	100.00000	82.57919		100.00000	82.02247			0.00	0	0.00
MTN03		On 13/07/2015	Spot Bond	6.85500	106.67876		6.85500	106.62017			0.00	0	580,000,000.00
MTN03U		On 28/10/2013	Spot Bond	100.00000	66.66667		100.00000	99.18478			0.00	0	0.00
MTN04		On 13/07/2017	Spot Bond	7.85000	110.13754		7.85000	110.06843			0.00	0	70,000,000.00
MTN04U		On 27/01/2014	Spot Bond	100.00000	80.04386		100.00000	79.52070			0.00	0	0.00
MTN05		On 28/10/2013	Spot Bond	5.25500	101.23992		5.25500	99.95683			0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	6.92264		100.89771	6.87204			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	7.01330		100.61875	6.96218			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	101.17367			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.20313			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.22287			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.24447			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.26409			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.27377			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.39188			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.52941			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.29002		100.00000	0.28792			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.29002		100.00000	0.28792			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.36000	103.00065		8.36000	102.93190			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	6.65500	100.77925		6.65500	102.34467			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.30727			0.00	0	1,000,000,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.28250			0.00	0	1,500,000,000.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.23809			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.77982			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.42473			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.41814			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.99999			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.45500	108.38437		6.45500	108.32732			0.00	0	750,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.13363			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	7.83000	118.00864		7.83000	117.93354			0.00	0	30,000,000.00
NBK4		On 28/10/2024	Spot Bond	10.26500	34.13387		10.26500	34.10646			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	6.95500	103.99451		6.95500	103.93593			0.00	0	950,000,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.07562			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.07980			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.35000	101.59676		6.35000	101.54510			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.73164			0.00	0	0.00
NBK9A		On 23/03/2016	Spot Bond	7.15500	105.68282		7.15500	105.62127			0.00	0	0.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.56065			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.17361			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.50848			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.35449			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.19667			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.01533			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	85.84517			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.95754			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.99990			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.92872			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.22475			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	81.94298			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.94075			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.79552			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.37588			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.36838			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.64406			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.60611			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.30499			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.58283			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.57479			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.57431			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED11	On 17/09/2015	Spot Bond		7.65500	106.15686		7.65500	106.09079			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		5.63500	102.81509		5.63500	102.76824			0.00	0	30,000,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.27878			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.29500	120.74526		11.29500	120.63715			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	111.57794			0.00	0	0.00
NET46	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.20548			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.15000	160.99336		2.15000	160.80015			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		7.93500	109.69380		7.93500	109.62423			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.68931			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.11169			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.11169			0.00	500,000,000	250,000,000.00
NQ1A10	On 22/05/2020	Spot Bond		8.56500	111.21378		8.56500	111.13697			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.12085			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.36463			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.06161			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	101.05107			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.09473			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		8.76500	111.19352		8.76500	113.03550			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.13842			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.09478			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.12090			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		8.96500	111.17375		8.96500	111.09343			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.20821			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.15586				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	101.13835				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000	0.00000	101.46942				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.36318				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	101.17324				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	4.22500		135.68132	4.22500	135.49522			12,675,000,000,000.00	3,000,000,000	6,000,000,000.00	
NRA014	On 30/04/2014	Spot Bond	6.15500		108.04304	6.15500	102.37021				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.65000		124.10077	7.65000	124.02443				0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.12500		132.01692	8.12500	125.81418				0.00	0	760,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.04500		168.19845	2.04500	167.99805				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	8.77000		133.81556	8.77000	133.72144				0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.12709				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.12372				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.88478				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000	0.00000	99.89856				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.72293				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.59196				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000	0.00000	101.23495				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000	0.00000	101.59439				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.77476	100.00000	17.64589				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		26.32833	100.00000	26.13744				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	5.93500		105.56905	5.93500	105.51835				0.00	0	100,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		10.65957	100.00000	10.58229				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	96.48000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		40.64868	100.00000	40.35398				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM06		On 25/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.01710			0.00	0	0.00
PMM08		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.67623			0.00	0	0.00
PMM09		On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.84205			0.00	0	0.00
PNP11		On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.07817			0.00	0	0.00
PNP12		On 21/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.93159			0.00	0	0.00
PPC001		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.57164			0.00	0	0.00
PR2A1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.07685			0.00	0	0.00
PR2A1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.63785			0.00	0	0.00
PR2A1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.62629			0.00	0	0.00
PR2B1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.69916			0.00	0	0.00
PR2B1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.66409			0.00	0	0.00
PR2B1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.63995			0.00	0	0.00
PR2C1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.73937			0.00	0	0.00
PR2C1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.69555			0.00	0	0.00
PR2C1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.66514			0.00	0	0.00
PR2D1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.78379			0.00	0	0.00
PR2D1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.73223			0.00	0	0.00
PR2D1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.69451			0.00	0	0.00
PRE1A1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.95179			0.00	0	0.00
PRE1A2		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.95015			0.00	0	0.00
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.94941			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.94777			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.94072			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.93909			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.26560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.88656			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		5.70500	108.19424		5.70500	108.14381			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		5.25500	95.53190		5.25500	95.49084			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		7.51000	40.83750		7.51000	40.81283			0.00	0	0.00
R157	On 15/09/2015	Spot Bond		5.71500	115.28733		5.70500	115.25278		8,293,853,173,500,000.00	51,242,900,000	30,260,000,000.00	
R158	On 15/09/2015	Spot Bond		5.70500	115.30652		5.70500	115.25278			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond		5.60500	90.12328		5.60500	90.08200			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		5.70500	122.02977		5.70500	121.97290			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond		5.53500	85.44405		5.53500	85.40540			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		7.70000	126.57721		7.69000	126.59342		9,504,649,770,000,000.00	34,370,100,000	68,366,200,000.00	
R187P	On 21/12/2026	Spot Bond		7.43000	38.32168		7.43000	38.29877			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		7.35000	36.01651		7.35000	35.99521			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.60000	279.99764		1.64000	278.77292		3,280,000,000,000.00	2,050,000,000	25,871,509,000.00	
R201	On 21/12/2014	Spot Bond		4.91000	107.30736		4.88500	107.29338		33,879,000,000,000.00	6,900,000,000	02,225,588,000.00	
R202	On 07/12/2033	Spot Bond		2.23000	207.30995		2.23000	207.05984		9,812,000,000,000.00	4,400,000,000	63,788,087,200.00	
R2023	On 28/02/2023	Spot Bond		7.34000	103.96336		7.31000	104.10546		1,375,586,464,000,000.00	87,409,600,000	15,298,300,000.00	
R203	On 15/09/2017	Spot Bond		6.37000	107.34391		6.34500	107.37644		1,749,570,186,000,000.00	74,657,800,000	13,608,400,000.00	
R2030	On 31/01/2030	Spot Bond		8.37000	98.28723		8.37000	98.59335		229,338,000,000,000.00	27,400,000,000	41,600,000,000.00	
R2037	On 31/01/2037	Spot Bond		8.69500	100.10023		8.69500	100.03081		1,444,872,496,000,000.00	66,172,800,000	76,380,000,000.00	
R204	On 21/12/2018	Spot Bond		6.58500	108.90005		6.56000	108.95413		1,887,017,941,065,000.00	86,563,089,000	87,451,500,000.00	
R2048	On 28/02/2048	Spot Bond		8.80500	100.78922		8.80500	100.71727		333,361,702,500,000.00	37,860,500,000	63,611,500,000.00	
R206	On 15/01/2014	Spot Bond		5.11500	102.61397		5.07000	102.58158		19,078,950,000,000.00	3,730,000,000	56,450,000,000.00	
R207	On 15/01/2020	Spot Bond		6.90500	103.77323		6.88500	103.81676		1,948,345,182,000,000.00	82,164,400,000	34,348,400,000.00	
R208	On 31/03/2021	Spot Bond		7.07000	98.68783		7.04500	98.77248		1,806,104,128,696,000.00	55,460,272,800	92,153,128,600.00	
R209	On 31/03/2036	Spot Bond		8.56500	77.56570		8.56000	77.55266		3,315,469,000,470,000.00	87,095,038,000	100,856,762,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Spot Bond	1.99000		158.91485	1.99000	158.72605				42,188,000,000,000.00	21,200,000,000	34,172,012,200.00
R211	On 31/01/2017	Spot Bond	0.30000		128.36172	0.30000	128.22701				783,000,000,000.00	2,610,000,000	27,380,349,600.00
R212	On 31/01/2022	Spot Bond	1.44000		131.76547	1.48000	131.22601				47,520,000,000,000.00	33,000,000,000	16,466,530,200.00
R213	On 28/02/2031	Spot Bond	8.35000		88.85230	8.36000	88.70949				1,669,725,026,150,000.00	99,967,069,000	92,329,469,000.00
R214	On 28/02/2041	Spot Bond	8.72000		78.03598	8.72000	77.98080				1,276,608,000,000,000.00	46,400,000,000	24,368,800,000.00
R225C	On 15/03/2014	Spot Bond	4.74500		98.23762	4.74500	98.19999				0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	4.85500		95.86090	4.85500	95.82280				0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	5.76500		92.45011	5.76500	92.40658				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.60500		90.12328	5.60500	90.08200				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.52500		87.82906	5.52500	87.78940				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.53500		85.44405	5.53500	85.40540				0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	4.92000		99.27737	4.92000	99.23753				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	4.94000		96.88942	4.94000	96.85067				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	4.89000		94.60690	4.89000	94.56945				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.67500		91.19264	5.67500	91.15082				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.54500		88.91758	5.54500	88.87773				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.52500		86.56344	5.52500	86.52478				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.58500		84.08177	5.58500	84.04381				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.32000		79.69548	6.32000	79.65485				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.37000		77.09912	6.37000	77.05951				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.56500		74.06624	6.56500	74.02703				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.54500		71.78380	6.54500	71.74592				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.52500		69.58519	6.52500	69.54857				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.51500		67.42683	6.51500	67.39140				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.84500		63.92812	6.84500	63.89287				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R338C		On 21/12/2020	Spot Bond	6.82500	61.89809		6.82500	61.86405			0.00	0	0.00
R339C		On 21/06/2021	Spot Bond	6.96500	59.23922		6.96500	59.20599			0.00	0	0.00
R340C		On 21/12/2021	Spot Bond	6.93500	57.38103		6.93500	57.34897			0.00	0	0.00
R341C		On 21/06/2022	Spot Bond	6.90500	55.59726		6.90500	55.56633			0.00	0	0.00
R342C		On 21/12/2022	Spot Bond	6.87500	53.88458		6.87500	53.85473			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond	6.83500	52.28859		6.83500	52.25979			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond	6.79500	50.75953		6.79500	50.73173			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond	7.63000	45.05465		7.63000	45.02701			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond	7.59000	43.58581		7.59000	43.55920			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond	7.55000	42.18113		7.55000	42.15552			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond	7.51000	40.83750		7.51000	40.81283			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond	7.47000	39.55195		7.47000	39.52819			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond	7.43000	38.32168		7.43000	38.29877			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond	7.39000	37.14404		7.39000	37.12195			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond	7.35000	36.01651		7.35000	35.99521			0.00	0	0.00
RCSB01		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.05307			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.24153			0.00	0	0.00
RCSB04		On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.28819			0.00	0	0.00
RCSB05		On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.26343			0.00	0	0.00
RCSB06		On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.17992			0.00	0	0.00
RCSB1U		On 30/04/2017	Spot Bond	100.00000	11.10468		100.00000	12.77354			0.00	0	0.00
RCSB2U		On 24/07/2017	Spot Bond	100.00000	3.55274		100.00000	3.52698			0.00	0	0.00
RCSC12		On 08/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.81256			0.00	400,000,000	200,000,000.00
RCSC13		On 06/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.76367			0.00	0	0.00
RCSC14		On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.87204			0.00	600,000,000	300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.44790			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.81290			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.12124			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.50099			0.00	400,000,000	200,000,000.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.71728			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.12754			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.19302			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	102.01418			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.52110			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.04321			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.83733			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.33181			0.00	400,000,000	200,000,000.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.25085			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.07241			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.93952			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.46788			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.71285			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.81309			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.83357			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.83357			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.77368			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.86779			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.18534			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.08049			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP018	On 12/02/2020	Spot Bond	12.35000	105.23478	12.35000	105.13202				0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.99988				0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	14.12392	100.00000	14.02152				0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.91091				0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.45861				0.00	0	0.00
RP023	On 20/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.65056				0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.21921				0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.20217				0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	92.92929	100.00000	92.23058				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.33700				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.66141	100.00000	1.64923				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	9.03880	100.00000	8.97327				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	16.65558	100.00000	16.53483				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	11.58651	100.00000	11.50251				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	106.69481				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	99.79939				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.34500	109.09709	8.34500	109.02360				0.00	0	240,000,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.56362				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.00500	114.99102	7.00500	114.92650				0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.20635				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.39500	108.22402	8.39500	108.15109				0.00	0	750,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	100.03669				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.77337				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000	0.00000	99.90410				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.01908				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.01893			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.00500		107.94530		7.00500	107.88473			0.00	0	1,150,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.16000		101.28881		8.16000	101.22206			0.00	0	460,000,000.00
SBK111	On 09/04/2014	Spot Bond	1.90000		131.04685		1.90000	130.88963			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.16500		112.54894		7.16500	112.48330			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.02500		112.80948		7.02500	112.74495			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	6.95500		112.94005		6.95500	112.87608			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.74500		102.63121		7.74500	102.56660			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.10000		112.66980		7.10000	112.60467			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.06500		112.73495		7.06500	112.67011			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.69388			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.83647			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.72956			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.41953			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000		99.29247		100.00000	98.50025			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.39500		105.89222		7.39500	105.82852			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.34370			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.46542			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.58213			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.60387			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.69500		111.68442		8.69500	111.60653			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.34000		109.70717		9.34000	109.62556			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.43021			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.47483			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.38891			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS24		On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.10838			0.00	0	0.00
SBS25		On 24/05/2019	Spot Bond	8.05000	107.39827		8.05000	107.32919			0.00	0	160,000,000.00
SBS3		On 25/05/2026	Spot Bond	8.39000	102.00614		8.39000	101.93781			0.00	0	0.00
SBS4		On 16/11/2021	Spot Bond	8.74500	103.02168		8.74500	102.94982			0.00	0	30,000,000.00
SBS9		On 07/07/2016	Spot Bond	6.88500	114.45992		6.88500	114.39677			0.00	0	60,000,000.00
SBSI11		On 07/12/2023	Spot Bond	2.17000	132.22798		2.17000	267.15791			0.00	0	0.00
SBSI12		On 31/01/2017	Spot Bond	1.00000	105.40052		1.00000	125.44476			0.00	0	0.00
SCM107		On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	108.28000			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	6.10889		100.00000	6.06412			0.00	0	0.00
SHI02		On 01/10/2021	Spot Bond	0.00000	154.44694		0.00000	82.63494			0.00	0	0.00
SHI05		On 31/01/2017	Spot Bond	1.57000	109.98268		1.57000	123.23192			0.00	0	0.00
SHPCBU		On 03/04/2017	Spot Bond	6.50000	100.44030		6.50000	100.38736			0.00	0	0.00
SHS01		On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.76690			0.00	0	0.00
SHS03		On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.46824			0.00	0	0.00
SHS04		On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.90499			0.00	4,060,000,000	2,020,000,000.00
SHS05		On 29/06/2017	Spot Bond	8.44500	103.81790		8.44500	103.74754			0.00	0	10,000,000.00
SHS06		On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.56226			0.00	0	0.00
SHS07		On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.27774			0.00	0	0.00
SHS08		On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.58262			0.00	0	0.00
SHS09		On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.52595			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000	0.00000	99.95242				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.00500		108.51179	7.00500	108.45091				0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.16000		111.43901	8.16000	103.77021				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.79500		102.46472	7.79500	102.39980				0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.24947				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.16546				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.30940				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.17438				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.44500		108.38820	7.44500	108.32327				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.40926				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.38414				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.16400				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.72500		97.02601	8.72500	96.95774				0.00	0	2,460,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.03695				0.00	60,000,000	20,000,000.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.57832				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	99.99995				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.65300		90.24448	8.65300	90.18150				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.71500		89.93246	8.71500	89.86926				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.13000		105.93139	6.13000	105.87898				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.14500		97.75301	8.14500	97.68941				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.71350				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.52500		103.36777	7.52500	103.30451				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.60500		113.59600	6.60500	113.53484				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.58000		101.37312	2.58000	101.63419				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.51000		103.92744	7.51000	104.80140				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.69105			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.50686			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.12443			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.11000	113.27869		9.11000	114.12144			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.90844			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.90395			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.67347			0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.94164			0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.94167			0.00	0	0.00
SY1013	On 05/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.84009			0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.88012			0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.70899			0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.65167			0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.65153			0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.63644			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.59377			0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.53474			0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.49143			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.34596			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.21470			0.00	0	0.00
SY1025	On 23/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.71840			0.00	0	0.00
SY1027	On 20/11/2013	Spot Bond		100.00000	94.07216		100.00000	93.35038		1,940,000,000,000,000.00	19,400,000,000	9,700,000,000.00	
SZ18	On 30/09/2015	Spot Bond		6.21500	112.17790		6.21500	112.12133			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond		8.25000	106.30416		8.25000	106.23336			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
T018	On 15/07/2014	Spot Bond	100.00000		63.54202	100.00000	63.12334				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		54.41270	100.00000	54.01820				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		21.83321	100.00000	21.67493				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.28000		101.52704	6.28000	101.47593			1,381,600,000,000.00	220,000,000	110,000,000.00	
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.11443				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	99.84350				0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.54018				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.02059				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.91415				0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000	0.00000	98.27645				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.95356				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	6.95500		106.45670	6.95500	106.39738				0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.79160				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.07491				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.15007				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.12260				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.12632				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.15169	7.83000	102.08774				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.12056				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.12520				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.91405				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.12056				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.12520				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		76.95927	7.16000	101.81117				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.13430				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.13356			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.15132			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.14892			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.22087			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.21269			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.12037			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.12632			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	97.26090		8.73000	102.14628			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	100.13467			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	100.15095			0.00	0	0.00
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	100.20815			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	100.12671			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.91277		101.06155	5.86950			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.11981			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.30113			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.13652			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.14393			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.22159			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.12124			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.12388			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.12577			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.12388			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.12577			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.12671			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.12275			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.12577			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.13614			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.13614			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.13614			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.15119			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.15495			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.15025			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.22505			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.22969			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.22783			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.50824			0.00	0	130,000,000.00
TL15	On 29/04/2015	Spot Bond		7.60500	111.90909		7.60500	105.89550			0.00	0	50,000,000.00
TL20	On 22/02/2020	Spot Bond		7.06000	98.77310		7.06000	98.69346			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.24500	111.11513		7.24500	111.05068			0.00	0	5,854,113,200.00
TN20	On 17/09/2020	Spot Bond		8.07500	113.79182		8.07500	113.71720		19,131,290,000,000.00	2,369,200,000	15,980,000,000.00	
TN23	On 06/11/2023	Spot Bond		8.38000	121.32723		8.38000	121.24607			0.00	0	10,920,000,000.00
TN25	On 19/08/2025	Spot Bond		8.73000	107.38808		8.73000	107.31330		25,317,000,000,000.00	2,900,000,000	44,187,800,000.00	
TN27	On 14/11/2027	Spot Bond		8.76500	105.10940		8.76500	105.03592		22,789,000,000,000.00	2,600,000,000	6,586,629,600.00	
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.53247			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TNF18		On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.12959			0.00	0	1,500,000,000.00
TORQ1		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.44143			0.00	0	0.00
TORQ2		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.27533			0.00	0	0.00
TORQ3		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.31220			0.00	0	0.00
TORQ4		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.31600			0.00	0	0.00
TORQ5		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.49801			0.00	0	0.00
TORQ6		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.87545			0.00	0	0.00
TPDA01		On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.30217			0.00	0	0.00
TPDA02		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.31441			0.00	0	0.00
TPDA03		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.32172			0.00	0	0.00
TR30		On 31/12/2099	Spot Bond	10.00000	99.91972		10.00000	99.83951			0.00	0	0.00
TR31		On 31/12/2099	Spot Bond	9.75000	99.92172		9.75000	99.84350			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	9.92284		100.00000	9.84628			0.00	0	0.00
TSP138		On 06/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.46478			0.00	0	0.00
TSP140		On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.44298			0.00	0	0.00
TSP141		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.93583			0.00	0	0.00
TSP142		On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.34147			0.00	0	0.00
TSP143		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.71665			0.00	0	0.00
TSP144		On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.10200			0.00	0	0.00
TSP145		On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	96.83872			0.00	0	0.00
TSP146		On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.07077			0.00	0	0.00
TSP147		On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	98.87393			0.00	0	0.00
TSP148		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	97.83524			0.00	0	0.00
TSP149		On 03/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.61217			0.00	0	0.00
TSP150		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	94.58551			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC023		On 24/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC024		On 11/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.14820			0.00	0	0.00
TWC025		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.05791			0.00	0	0.00
TWC026		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.03044			0.00	0	0.00
TWC027		On 24/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC028		On 04/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.24522			0.00	0	0.00
TWC029		On 13/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.22118			0.00	0	0.00
TWC030		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.16220			0.00	0	0.00
TWC031		On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.13271			0.00	0	0.00
TWC032		On 20/01/2014	Spot Bond	100.00000	81.29176		100.00000	80.75221			0.00	0	0.00
TWCJ05		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.22952			0.00	0	0.00
TWCJ06		On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.15293			0.00	0	0.00
TWCM05		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.06777			0.00	0	0.00
TWCM06		On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.13320			0.00	0	0.00
UG21		On 02/03/2021	Spot Bond	8.44500	113.78993		8.44500	113.71196			0.00	0	0.00
UTR041		On 19/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.45919			0.00	0	0.00
UTR042		On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.08105			0.00	0	0.00
UTR043		On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.40188			0.00	0	0.00
UTR40		On 10/09/2017	Spot Bond	8.68500	106.08510		8.68500	106.01038			0.00	0	0.00
VIP1A5		On 07/11/2013	Spot Bond	100.00000	99.04275		100.00000	98.25670			0.00	0	0.00
VIP1B3		On 07/11/2013	Spot Bond	100.00000	99.15225		100.00000	98.36533			0.00	0	0.00
VIP1C3		On 07/11/2013	Spot Bond	100.00000	99.18875		100.00000	98.40154			0.00	0	0.00
VKC02		On 28/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.39302			0.00	0	0.00
VKC03		On 26/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.43408			0.00	0	0.00
VKE01		On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.38023			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.43126			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.43346			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.44111			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.45473			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	129.09000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.06500		120.32512		6.06500	120.26653			0.00	0	9,690,000,000.00
WS05	On 01/08/2018	Spot Bond	0.78000		240.15509		0.78000	239.89370		156,000,000,000.00	200,000,000	3,200,000,000.00	
WSP1	On 28/05/2015	Spot Bond	6.05500		108.11827		6.05500	108.06570			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.85000		110.46305		6.85000	110.40241			0.00	0	8,500,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.11500		112.29406		7.11500	112.23007			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.51000		111.35994		7.51000	111.29303			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.58500		111.77842		7.58500	111.71061			0.00	0	1,500,000,000.00
Z009	On 30/11/2013	Spot Bond	4.92000		99.55715		4.92000	99.51708			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.65500		91.08781		5.65500	91.04641			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.91000		97.97043		4.91000	97.93171			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.92000		96.77754		4.92000	96.73920			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.58500		89.69036		5.58500	89.64965			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.90000		94.86167		4.90000	94.82424			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.65500		91.07400		5.65500	91.03261			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	6.50500		68.44527		6.50500	68.40897			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		25.38271		100.00000	25.23851			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		13.43539		100.00000	13.35906			0.00	0	0.00

**Total for j-Bonds :** 38,411,701,139,881,000.00 '6,703,568,800 :22 837 856 400.00

**Grand Total:** 38,411,701,369,125,000.00 '6,703,595,123 :22 839 951 146.00