



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 01/11/2013

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 27/11/2013	Any day expiry	10.17060	10.17060		10.04500	10.04500		12.77	0.00	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,870.60940	1.87061	1,745.00920	1.74501	1,870.609	20.18	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.00940	0.00001	0.00920	0.00001	0.009	20.18	0	7,500.00	
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	2.81270	0.00281	4.26080	0.00426	2.813	13.92	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	743.41270	0.74341	619.26080	0.61926	743.413	13.92	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	733.55530	0.73356	609.49960	0.60950	733.555	13.86	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	2.95530	0.00296	4.49960	0.00450	2.955	13.86	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	723.70510	0.72371	599.75180	0.59975	723.705	13.80	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	3.10510	0.00311	4.75180	0.00475	3.105	13.80	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	625.70350	0.62570	503.19420	0.50319	625.703	13.19	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	5.10350	0.00510	8.19420	0.00819	5.104	13.19	0	500.00	
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	482.63500	0.48264	368.33200	0.36833	482.635	12.61	0	7,500.00	
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	12.03500	0.01204	23.33200	0.02333	12.035	12.61	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	21.67700	0.02168	12.86460	0.01286	21.677	16.26	0	500.00	
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	601.07700	0.60108	717.86460	0.71786	601.077	16.26	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future			10.19610	10.19610	10.07020	10.07020		13.10	497,997,916.20	48,842	479,405.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.00510	0.00001	0.00000	0.00000	0.005	23.65	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,796.10510	2.79611	2,670.20000	2.67020	2,796.105	23.65	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,196.12400	2.19612	2,070.21510	2.07022	2,196.124	19.88	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.02400	0.00002	0.01510	0.00002	0.024	19.88	0	100.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,446.48290	1.44648	1,320.65630	1.32066	1,446.483	16.07	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	0.38290	0.00038	0.45630	0.00046	0.383	16.07	0	750.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,296.79990	1.29680	1,171.06660	1.17107	1,296.800	15.35	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	0.69990	0.00070	0.86660	0.00087	0.700	15.35	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,268.98350	1.26898	1,143.27700	1.14328	1,268.984	15.21	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	0.78350	0.00078	0.97700	0.00098	0.783	15.21	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,219.15940	1.21916	1,093.51180	1.09351	1,219.159	14.98	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	0.95940	0.00096	1.21180	0.00121	0.959	14.98	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,197.14950	1.19715	1,071.53310	1.07153	1,197.149	14.87	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	1.04950	0.00105	1.33310	0.00133	1.050	14.87	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,169.37560	1.16938	1,043.80380	1.04380	1,169.376	14.74	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	1.17560	0.00118	1.50380	0.00150	1.176	14.74	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	1,097.67740	1.09768	972.32100	0.97232	1,097.677	14.39	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	1.57740	0.00158	2.12100	0.00212	1.577	14.39	0	12,600.00	

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	9.20	Call	998.47570	0.99848	873.66240	0.87366	998.476	13.91	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.20	Put	2.37570	0.00238	3.46240	0.00346	2.376	13.91	0.00	0	30,750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.40	Put	6.34470	0.00634	8.95520	0.00896	6.345	13.33	0.00	0	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.40	Call	802.44470	0.80244	679.15520	0.67916	802.445	13.33	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.50	Call	706.22910	0.70623	584.34850	0.58435	706.229	13.03	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.50	Put	10.12910	0.01013	14.14850	0.01415	10.129	13.03	0.00	0	34,850.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.55	Call	658.81670	0.65882	537.90420	0.53790	658.817	12.89	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.55	Put	12.71670	0.01272	17.70420	0.01770	12.717	12.89	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.59	Put	15.20670	0.01521	22.26810	0.02227	15.207	12.77	0.00	0	20,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.59	Call	621.30670	0.62131	502.46810	0.50247	621.307	12.77	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Call	611.99440	0.61199	493.74220	0.49374	611.994	12.74	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Put	15.89440	0.01589	23.54220	0.02354	15.894	12.74	0.00	0	24,700.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Call	529.56910	0.52957	417.93070	0.41793	529.569	12.48	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Put	23.46910	0.02347	37.73070	0.03773	23.469	12.48	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Put	24.48450	0.02448	39.63700	0.03964	24.484	12.45	0.00	0	400.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Call	520.58450	0.52058	409.83700	0.40984	520.584	12.45	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Call	486.30200	0.48630	378.19010	0.37819	486.302	12.50	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Put	30.20200	0.03020	47.99010	0.04799	30.202	12.50	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Call	477.88060	0.47788	370.46680	0.37047	477.881	12.51	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Put	31.78060	0.03178	50.26680	0.05027	31.781	12.51	0.00	0	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Put	40.63060	0.04063	62.84500	0.06285	40.631	12.58	0.00	0	21,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Call	436.73060	0.43673	333.04500	0.33304	436.731	12.58	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Call	397.29160	0.39729	297.71990	0.29772	397.292	12.64	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Put	51.19160	0.05119	77.51990	0.07752	51.192	12.64	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Call	359.71450	0.35971	264.60840	0.26461	359.714	12.71	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Put	63.61450	0.06361	94.40840	0.09441	63.614	12.71	0.00	0	4,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Put	81.16150	0.08116	117.72160	0.11772	81.161	12.79	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Call	317.26150	0.31726	227.92160	0.22792	317.262	12.79	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Call	290.64370	0.29064	205.35140	0.20535	290.644	12.84	0.00	0	25,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Put	94.54370	0.09454	135.15140	0.13515	94.544	12.84	0.00	0	5,902.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Call	230.25430	0.23025	158.18900	0.15819	230.254	12.97	0.00	0	250.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Put	134.15430	0.13415	187.98900	0.18799	134.154	12.97	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Put	152.50830	0.15251	212.74710	0.21275	152.508	13.02	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Call	208.60830	0.20861	142.94710	0.14295	208.608	13.02	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Call	203.42120	0.20342	139.35230	0.13935	203.421	13.03	0.00	0	4,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Put	157.32120	0.15732	219.15230	0.21915	157.321	13.03	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Call	178.82670	0.17883	122.60200	0.12260	178.827	13.10	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Put	182.72670	0.18273	252.40200	0.25240	182.727	13.10	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Put	188.52110	0.18852	259.28740	0.25929	188.521	13.15	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Call	174.62110	0.17462	119.48740	0.11949	174.621	13.15	0.00	0	21,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Call	158.66080	0.15866	107.76560	0.10777	158.661	13.33	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Put	212.56080	0.21256	287.56560	0.28757	212.561	13.33	0.00	0	5,300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Call	151.18210	0.15118	102.32720	0.10233	151.182	13.42	0.00	0	750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Put	225.08210	0.22508	302.12720	0.30213	225.082	13.42	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Put	244.46410	0.24446	324.46500	0.32447	244.464	13.55	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Call	140.56410	0.14056	94.66500	0.09466	140.564	13.55	0.00	0	5,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Call	121.36670	0.12137	80.99750	0.08100	121.367	13.83	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Put	285.26670	0.28527	370.79750	0.37080	285.267	13.83	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Call	109.97100	0.10997	72.99750	0.07300	109.971	14.01	0.00	0	20,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Put	313.87100	0.31387	402.79750	0.40280	313.871	14.01	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Put	374.09050	0.37409	469.12160	0.46912	374.091	14.37	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Call	90.19050	0.09019	59.32160	0.05932	90.190	14.37	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Call	83.70910	0.08371	54.89820	0.05490	83.709	14.51	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Put	397.60910	0.39761	494.69820	0.49470	397.609	14.51	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Call	75.78170	0.07578	49.52940	0.04953	75.782	14.69	0.00	0	6.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Put	429.68170	0.42968	529.32940	0.52933	429.682	14.69	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Put	437.82020	0.43782	538.14860	0.53815	437.820	14.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	73.92020		0.07392		48.34860	0.04835	73.920	14.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	66.92380		0.06692		43.94530	0.04395	66.924	14.92	0.00	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	470.82380		0.47082		573.74530	0.57375	470.824	14.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	59.11600		0.05912		39.06460	0.03906	59.116	15.15	0.00	0	22,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	513.01600		0.51302		618.86460	0.61886	513.016	15.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	556.14340		0.55614		664.59310	0.66459	556.143	15.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	52.24340		0.05224		34.79310	0.03479	52.243	15.37	0.00	0	550.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	41.51920		0.04152		27.77040	0.02777	41.519	15.91	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	645.41920		0.64542		757.57040	0.75757	645.419	15.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	37.93890		0.03794		25.43670	0.02544	37.939	16.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	681.83890		0.68184		795.23670	0.79524	681.839	16.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	755.67970		0.75568		871.23200	0.87123	755.680	16.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	31.77970		0.03178		21.43200	0.02143	31.780	16.55	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	26.74130		0.02674		18.16170	0.01816	26.741	16.98	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	830.64130		0.83064		947.96170	0.94796	830.641	16.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	19.60010		0.01960		13.26880	0.01327	19.600	17.78	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	973.50010		0.97350		1,093.06880	1.09307	973.500	17.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,021.63950		1.02164		1,141.75960	1.14176	1,021.639	18.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	17.73950		0.01774		11.95960	0.01196	17.740	18.05	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	12.98070		0.01298		8.85830	0.00886	12.981	18.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,166.88070		1.16688		1,288.65830	1.28866	1,166.881	18.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	9.64220		0.00964		6.67620	0.00668	9.642	19.47	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,313.54220		1.31354		1,436.47620	1.43648	1,313.542	19.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,510.54430		1.51054		1,634.50310	1.63450	1,510.544	20.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	6.64430		0.00664		4.70310	0.00470	6.644	20.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	4.00120		0.00400		2.93910	0.00294	4.001	21.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,807.90120		1.80790		1,932.73910	1.93274	1,807.901	21.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,155.71670		2.15572		2,280.51990	2.28052	2,155.717	22.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	1.81670		0.00182		0.71990	0.00072	1.817	22.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	0.93540		0.00094		0.33860	0.00034	0.935	22.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,304.83540		2.30484		2,430.13860	2.43014	2,304.835	22.33	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.21300		10.21300		10.08630	10.08630		13.05	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	679.84450		0.67984		559.86600	0.55987	679.844	12.61	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	16.84450		0.01684		23.56600	0.02357	16.845	12.61	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	642.95840		0.64296		524.10890	0.52411	642.958	12.53	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	19.95840		0.01996		27.80890	0.02781	19.958	12.53	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	633.81130		0.63381		515.26830	0.51527	633.811	12.51	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	20.81130		0.02081		28.96830	0.02897	20.811	12.51	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	624.69590		0.62470		506.79080	0.50679	624.696	12.49	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	21.69590		0.02170		30.49080	0.03049	21.696	12.49	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	52.80860		0.05281		36.63440	0.03663	52.809	15.85	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	679.80860		0.67981		790.33440	0.79033	679.809	15.85	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.26920		10.26920		10.14090	10.14090		13.24	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	1,970.04610		1.97005		1,841.97740	1.84198	1,970.046	16.21	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.84610		0.00085		1.07740	0.00108	0.846	16.21	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	340.98920		0.34099		269.16300	0.26916	340.989	13.00	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	191.78920		0.19179		248.26300	0.24826	191.789	13.00	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	425.20750		0.42521		514.46300	0.51446	425.208	14.20	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	184.40750		0.18441		145.36300	0.14536	184.408	14.20	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	181.57300		0.18157		143.13470	0.14313	181.573	14.24	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	432.37300		0.43237		522.23470	0.52223	432.373	14.24	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	439.58510		0.43959		530.04530	0.53005	439.585	14.28	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	178.78510		0.17879		140.94530	0.14095	178.785	14.28	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.31300		10.31300		10.18340	10.18340		13.80	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,015.10640		2.01511		1,886.03310	1.88603	2,015.106	15.83	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	2.10640		0.00211		2.63310	0.00263	2.106	15.83	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	484.12100		0.48412		400.55210	0.40055	484.121	13.18	0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	171.12100		0.17112		217.15210	0.21715	171.121	13.18	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	233.20840		0.23321		190.03570	0.19004	233.208	14.70	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	490.20840		0.49021		576.63570	0.57664	490.208	14.70	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	230.30160		0.23030		187.66410	0.18766	230.302	14.74	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	497.30160		0.49730		584.26410	0.58426	497.302	14.74	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	227.43070		0.22743		185.32540	0.18533	227.431	14.77	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	504.43070		0.50443		591.92540	0.59193	504.431	14.77	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.31450		10.31450		10.18490	10.18490		13.82	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	218.49220		0.21849		178.17470	0.17817	218.492	14.91	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	533.99220		0.53399		623.27470	0.62327	533.992	14.91	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.31600		10.31600		10.18640	10.18640		13.84	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,242.49810		1.24250		1,117.16970	1.11717	1,242.498	13.63	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	16.49810		0.01650		20.76970	0.02077	16.498	13.63	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,232.90130		1.23290		1,107.68030	1.10768	1,232.901	13.61	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	16.90130		0.01690		21.28030	0.02128	16.901	13.61	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,223.31390		1.22331		1,098.20220	1.09820	1,223.314	13.58	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	17.31390		0.01731		21.80220	0.02180	17.314	13.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.34190		10.34190		10.21140	10.21140		14.13	57,211,390.80	5,532	73,789.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,642.81830		2.64282		2,512.49130	2.51249	2,642.818	17.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.91830		0.00092		1.09130	0.00109	0.918	17.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,144.48130		2.14448		2,014.58160	2.01458	2,144.481	15.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	2.58130		0.00258		3.18160	0.00318	2.581	15.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,650.49570		1.65050		1,522.09820	1.52210	1,650.496	14.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	8.59570		0.00860		10.69820	0.01070	8.596	14.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,122.83070		1.12283		999.92800	0.99993	1,122.831	13.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	30.93070		0.03093		38.52800	0.03853	30.931	13.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	825.30220		0.82530		711.92950	0.71193	825.302	13.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	73.40220		0.07340		90.52950	0.09053	73.402	13.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	817.08450		0.81708		704.03240	0.70403	817.084	13.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	75.18450		0.07518		92.63240	0.09263	75.184	13.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	808.90030		0.80890		696.17290	0.69617	808.900	13.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	77.00030		0.07700		94.77290	0.09477	77.000	13.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	736.80700		0.73681		627.20000	0.62720	736.807	13.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	94.90700		0.09491		115.80000	0.11580	94.907	13.04	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	698.03370		0.69803		593.24180	0.59324	698.034	13.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	106.13370		0.10613		131.84180	0.13184	106.134	13.02	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	660.23200		0.66023		560.61590	0.56062	660.232	13.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	118.33200		0.11833		149.21590	0.14922	118.332	13.00	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	590.53560		0.59054		499.36200	0.49936	590.536	13.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	148.63560		0.14864		187.96200	0.18796	148.636	13.09	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	528.62040		0.52862		443.41310	0.44341	528.620	13.32	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	186.72040		0.18672		232.01310	0.23201	186.720	13.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	445.40200		0.44540		369.16380	0.36916	445.402	13.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	253.50200		0.25350		307.76380	0.30776	253.502	13.67	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	410.43760		0.41044		0.00000	0.00000	410.438	13.83	820,875.20	2,000	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	288.53760		0.28854		0.00000	0.00000	288.538	13.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	396.18450		0.39618		327.21000	0.32721	396.184	13.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	304.28450		0.30428		365.81000	0.36581	304.285	13.90	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	373.38230		0.37338		308.67010	0.30867	373.382	14.01	0.00	0	46,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	331.48230		0.33148		397.27010	0.39727	331.482	14.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	351.73880		0.35174		291.22040	0.29122	351.739	14.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	359.83880		0.35984		429.82040	0.42982	359.839	14.13	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	332.33810		0.33234		274.80570	0.27481	332.338	14.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	390.43810		0.39044		463.40570	0.46341	390.438	14.28	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	314.02220		0.31402		259.37850	0.25938	314.022	14.44	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	422.12220		0.42212		497.97850	0.49798	422.122	14.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	296.74390		0.29674		244.88490	0.24488	296.744	14.60	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	454.84390	0.45484	533.48490	0.53348	454.844	14.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	265.11040	0.26511	218.49770	0.21850	265.110	14.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	523.21040	0.52321	607.09770	0.60710	523.210	14.92	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	262.14980	0.26215	216.03820	0.21604	262.150	14.95	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	530.24980	0.53025	614.63820	0.61464	530.250	14.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	250.65800	0.25066	206.50740	0.20651	250.658	15.08	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	558.75800	0.55876	645.10740	0.64511	558.758	15.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	200.89020	0.20089	166.06640	0.16607	200.890	15.72	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	708.99020	0.70899	804.66640	0.80467	708.990	15.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	171.36750	0.17137	141.99350	0.14199	171.368	16.22	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	829.46750	0.82947	930.59350	0.93059	829.468	16.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	154.53110	0.15453	128.32750	0.12833	154.531	16.55	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	912.63110	0.91263	1,016.92750	1.01693	912.631	16.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	146.86320	0.14686	122.11800	0.12212	146.863	16.72	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	954.96320	0.95496	1,060.71800	1.06072	954.963	16.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	132.87980	0.13288	110.73670	0.11074	132.880	17.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,040.97980	1.04098	1,149.33670	1.14934	1,040.980	17.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	104.44330	0.10444	87.59750	0.08760	104.443	17.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,262.54330	1.26254	1,376.19750	1.37620	1,262.543	17.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	83.22170	0.08322	70.49600	0.07050	83.222	18.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,491.32170	1.49132	1,609.09600	1.60910	1,491.322	18.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	67.36460	0.06736	57.71660	0.05772	67.365	19.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,725.46460	1.72546	1,846.31660	1.84632	1,725.465	19.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	55.39540	0.05540	48.05570	0.04806	55.395	20.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,963.49540	1.96350	2,086.65570	2.08666	1,963.495	20.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	48.55780	0.04856	46.14270	0.04614	48.558	21.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,206.65780	2.20666	2,334.74270	2.33474	2,206.658	21.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	47.23850	0.04724	45.36360	0.04536	47.239	22.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,355.33850	2.35534	2,483.96360	2.48396	2,355.339	22.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	46.86460	0.04686	45.15590	0.04516	46.865	22.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,404.96460	2.40496	2,533.75590	2.53376	2,404.965	22.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	45.91340	0.04591	44.67040	0.04467	45.913	23.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,554.01340	2.55401	2,683.27040	2.68327	2,554.013	23.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	45.19130	0.04519	44.36940	0.04437	45.191	24.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,703.29130	2.70329	2,832.96940	2.83297	2,703.291	24.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	18.75350	0.01875	14.79320	0.01479	18.753	26.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,926.85350	3.92685	4,053.39320	4.05339	3,926.853	26.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	14.21280	0.01421	11.11660	0.01112	14.213	26.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,172.31280	4.17231	4,299.71660	4.29972	4,172.313	26.80	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.34490	10.34490	10.21440	10.21440		14.15	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	22.29410	0.02229	27.16610	0.02717	22.294	13.73	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,277.19410	1.27719	1,151.56610	1.15157	1,277.194	13.73	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,267.70840	1.26771	1,142.17550	1.14218	1,267.708	13.71	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	22.80840	0.02281	27.77550	0.02778	22.808	13.71	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,258.23370	1.25823	1,132.79850	1.13280	1,258.234	13.68	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	23.33370	0.02333	28.39850	0.02840	23.334	13.68	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.35550	10.35550	10.22470	10.22470		14.20	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,059.42600	2.05943	1,929.54730	1.92955	2,059.426	15.64	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	3.92600	0.00393	4.84730	0.00485	3.926	15.64	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	492.87420	0.49287	412.43920	0.41244	492.874	13.63	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	237.37420	0.23737	287.73920	0.28774	237.374	13.63	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.44960	10.44960	10.31590	10.31590		14.63	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	203.32360	0.20332	245.28410	0.24528	203.324	13.38	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	712.92360	0.71292	621.18410	0.62118	712.924	13.38	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	706.25080	0.70625	615.65240	0.61565	706.251	13.38	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	206.65080	0.20665	249.75240	0.24975	206.651	13.38	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	700.23050	0.70023	610.16460	0.61016	700.231	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 26/05/2014	Any day expiry	9.96	Put	210.63050	0.21063	254.26460	0.25426	210.630	13.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.47810	10.47810	10.34350	10.34350		14.80	52,600,062.00	5,020	29,727.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,485.34990	2.48535	2,351.85880	2.35186	2,485.350	16.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	7.24990	0.00725	8.35880	0.00836	7.250	16.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,044.39530	2.04440	1,912.44480	1.91244	2,044.395	15.30	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	16.29530	0.01630	18.94480	0.01894	16.295	15.30	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	22.96690	0.02297	26.47700	0.02648	22.967	14.93	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,861.06690	1.86107	1,729.97700	1.72998	1,861.067	14.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	27.88310	0.02788	32.00970	0.03201	27.883	14.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,755.98310	1.75598	1,625.50970	1.62551	1,755.983	14.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,727.48050	1.72748	1,597.19240	1.59719	1,727.480	14.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	29.38050	0.02938	33.69240	0.03369	29.381	14.65	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,520.88700	1.52089	1,392.23780	1.39224	1,520.887	14.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	42.78700	0.04279	48.73780	0.04874	42.787	14.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	59.51190	0.05951	67.48080	0.06748	59.512	13.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,337.61190	1.33761	1,210.98080	1.21098	1,337.612	13.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,004.78700	1.00479	892.84500	0.89284	1,004.787	13.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	116.68700	0.11669	139.34500	0.13934	116.687	13.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	997.02290	0.99702	885.38270	0.88538	997.023	13.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	118.92290	0.11892	141.88270	0.14188	118.923	13.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	121.19170	0.12119	144.45300	0.14445	121.192	13.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	989.29170	0.98929	877.95300	0.87795	989.292	13.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	884.34890	0.88435	777.47980	0.77748	884.349	13.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	156.24890	0.15625	183.97980	0.18398	156.249	13.45	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	848.41880	0.84842	743.24180	0.74324	848.419	13.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	170.31880	0.17032	199.74180	0.19974	170.319	13.46	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	224.58130	0.22458	268.50650	0.26851	224.581	13.53	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	732.68130	0.73268	642.00650	0.64201	732.681	13.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	707.54890	0.70755	620.73130	0.62073	707.549	13.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	239.44890	0.23945	287.23130	0.28723	239.449	13.56	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	641.75510	0.64176	560.83780	0.56084	641.755	13.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	293.65510	0.29366	347.33780	0.34734	293.655	13.87	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	695.73110	0.69573	780.31060	0.78031	695.731	15.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	373.83110	0.37383	323.81060	0.32381	373.831	15.62	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	209.35560	0.20936	182.09560	0.18210	209.356	17.83	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,331.25560	1.33126	1,438.59560	1.43860	1,331.256	17.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	171.71370	0.17171	150.02780	0.15003	171.714	18.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,593.61370	1.59361	1,706.52780	1.70653	1,593.614	18.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,683.12110	1.68312	1,797.60960	1.79761	1,683.121	18.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	161.22110	0.16122	141.10960	0.14111	161.221	18.88	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	142.77400	0.14277	125.44620	0.12545	142.774	19.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,864.67400	1.86467	1,981.94620	1.98195	1,864.674	19.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	139.44740	0.13945	122.62430	0.12262	139.447	19.51	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,901.34740	1.90135	2,019.12430	2.01912	1,901.347	19.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	120.35730	0.12036	110.57490	0.11057	120.357	20.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,142.25730	2.14226	2,267.07490	2.26707	2,142.257	20.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	109.39840	0.10940	106.05150	0.10605	109.398	21.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,531.29840	2.53130	2,662.55150	2.66255	2,531.298	21.93	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.48600	10.48600	10.35120	10.35120		14.80	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,736.17080	1.73617	1,605.73490	1.60573	1,736.171	14.62	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	30.17080	0.03017	34.53490	0.03453	30.171	14.62	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	651.47900	0.65148	570.63100	0.57063	651.479	13.86	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	295.47900	0.29548	349.43100	0.34943	295.479	13.86	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	144.71670	0.14472	127.48630	0.12749	144.717	19.48	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,898.71670	1.89872	2,016.28630	2.01629	1,898.717	19.48	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.59110	10.59110	10.45310	10.45310		15.14	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	862.58740	0.86259	771.00510	0.77101	862.587	13.75	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 22/08/2014	Any day expiry	9.99	Put	261.48740	0.26149	307.90510	0.30791	261.487	13.75	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	856.22970	0.85623	765.69650	0.76570	856.230	13.76	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	265.12970	0.26513	312.59650	0.31260	265.130	13.76	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	268.80380	0.26880	317.32110	0.31732	268.804	13.77	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	849.90380	0.84990	760.42110	0.76042	849.904	13.77	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	682.33550	0.68234	610.14650	0.61015	682.336	14.48	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	421.23550	0.42124	487.04650	0.48705	421.236	14.48	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	237.14780	0.23715	213.26230	0.21326	237.148	18.73	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,716.04780	1.71605	1,830.16230	1.83016	1,716.048	18.73	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.63220	10.63220	10.49280	10.49280		15.30	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,745.87130	2.74587	2,608.54030	2.60854	2,745.871	16.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	13.67130	0.01367	15.74030	0.01574	13.671	16.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,259.12040	2.25912	2,123.41240	2.12341	2,259.120	15.20	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	26.92040	0.02692	30.61240	0.03061	26.920	15.20	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,789.48620	1.78949	1,659.07540	1.65908	1,789.486	14.45	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	57.28620	0.05729	66.27540	0.06628	57.286	14.45	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	1,698.60010	1.69860	1,569.41560	1.56942	1,698.600	14.32	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	66.40010	0.06640	76.61560	0.07662	66.400	14.32	0.00	0	30,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,433.65420	1.43365	1,309.01060	1.30901	1,433.654	13.92	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	101.45420	0.10145	116.21060	0.11621	101.454	13.92	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,182.99110	1.18299	1,074.33660	1.07434	1,182.991	13.53	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	150.79110	0.15079	181.53660	0.18154	150.791	13.53	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	971.55180	0.97155	874.51940	0.87452	971.552	13.79	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	239.35180	0.23935	281.71940	0.28172	239.352	13.79	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	907.10450	0.90710	814.15560	0.81416	907.104	13.87	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	274.90450	0.27490	321.35560	0.32136	274.905	13.87	0.00	0	30,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	748.94670	0.74895	674.59470	0.67459	748.947	14.42	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	406.74670	0.40675	471.79470	0.47179	406.747	14.42	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	744.18990	0.74419	670.27220	0.67027	744.190	14.45	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	411.98990	0.41199	477.47220	0.47747	411.990	14.45	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	739.46170	0.73946	665.98070	0.66598	739.462	14.47	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	417.26170	0.41726	483.18070	0.48318	417.262	14.47	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	496.34040	0.49634	446.30140	0.44630	496.340	16.01	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	814.14040	0.81414	903.50140	0.90350	814.140	16.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	277.40160	0.27740	251.16210	0.25116	277.402	18.49	0.00	0	30,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,645.20160	1.64520	1,758.36210	1.75836	1,645.202	18.49	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	263.83000	0.26383	239.13610	0.23914	263.830	18.72	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,731.63000	1.73163	1,846.33610	1.84634	1,731.630	18.72	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	208.69930	0.20870	190.33530	0.19034	208.699	19.86	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,176.49930	2.17650	2,297.53530	2.29754	2,176.499	19.86	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	183.69730	0.18370	179.51650	0.17952	183.697	21.81	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,701.49730	2.70150	2,836.71650	2.83672	2,701.497	21.81	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.78440	10.78440	10.63970	10.63970		15.83	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,808.34030	2.80834	2,667.38670	2.66739	2,808.340	15.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	23.94030	0.02394	27.68670	0.02769	23.940	15.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	41.39820	0.04140	47.16850	0.04717	41.398	15.11	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,375.79820	2.37580	2,236.86850	2.23687	2,375.798	15.11	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,328.31950	2.32832	2,189.67300	2.18967	2,328.320	15.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	43.91950	0.04392	49.97300	0.04997	43.919	15.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,280.97910	2.28098	2,143.54450	2.14354	2,280.979	14.91	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	46.57910	0.04658	53.84450	0.05384	46.579	14.91	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	86.24520	0.08625	101.09700	0.10110	86.245	14.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	1,870.64520	1.87065	1,740.79700	1.74080	1,870.645	14.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,447.61070	1.44761	1,327.34150	1.32734	1,447.611	14.06	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	163.21070	0.16321	187.64150	0.18764	163.211	14.06	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,367.98440	1.36798	1,250.03590	1.25004	1,367.984	13.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	183.58440	0.18358	210.33590	0.21034	183.584	13.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	307.09650		0.30710		354.23760	0.35424	307.097	14.25	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,091.49650		1.09150		993.93760	0.99394	1,091.496	14.25	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	828.10660		0.82811		756.48870	0.75649	828.107	15.12	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	543.70660		0.54371		616.78870	0.61679	543.707	15.12	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	640.39420		0.64039		583.38140	0.58338	640.394	16.24	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	855.99420		0.85599		943.68140	0.94368	855.994	16.24	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	1,216.08200		1.21608		1,317.27470	1.31727	1,216.082	17.27	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	500.48200		0.50048		456.97470	0.45697	500.482	17.27	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	398.63390		0.39863		364.57790	0.36458	398.634	18.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,614.23390		1.61423		1,724.87790	1.72488	1,614.234	18.31	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.19610		10.19610		10.07020	10.07020		13.10	244,706.40	24	708.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	71,577.35970		0.71577		59,372.38410	0.59372	71,577.360	13.06	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	967.35970		0.00967		1,352.38410	0.01352	967.360	13.06	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	70,622.90640		0.70623		58,434.85220	0.58435	70,622.906	13.03	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	1,012.90640		0.01013		1,414.85220	0.01415	1,012.906	13.03	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	69,670.45360		0.69670		57,499.94490	0.57500	69,670.454	13.01	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	1,060.45360		0.01060		1,479.94490	0.01480	1,060.454	13.01	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	15,866.07670		0.15866		10,776.56350	0.10777	15,866.077	13.33	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	21,256.07670		0.21256		28,756.56350	0.28757	21,256.077	13.33	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	12,438.57730		0.12439		8,313.09940	0.08313	12,438.577	13.78	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	27,828.57730		0.27829		36,293.09940	0.36293	27,828.577	13.78	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	3,709.92070		0.03710		2,489.03790	0.02489	3,709.921	16.18	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	69,099.92070		0.69100		80,469.03790	0.80469	69,099.921	16.18	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.34190		10.34190		10.21140	10.21140		14.13	0.00	0	20.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	30,011.88440		0.30012		24,771.14190	0.24771	30,011.884	14.57	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	44,821.88440		0.44822		52,631.14190	0.52631	44,821.884	14.57	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	29,674.38670		0.29674		24,488.49370	0.24488	29,674.387	14.60	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	45,484.38670		0.45484		53,348.49370	0.53348	45,484.387	14.60	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	29,340.84700		0.29341		24,209.37730	0.24209	29,340.847	14.63	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	46,150.84700		0.46151		54,069.37730	0.54069	46,150.847	14.63	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.47810		10.47810		10.34350	10.34350		14.80	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	40,751.93370		0.40752		35,315.83560	0.35316	40,751.934	15.32	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	61,941.93370		0.61942		69,965.83560	0.69966	61,941.934	15.32	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	40,431.66190		0.40432		35,036.16560	0.35036	40,431.662	15.35	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	62,621.66190		0.62622		70,686.16560	0.70686	62,621.662	15.35	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	40,114.25500		0.40114		34,759.42560	0.34759	40,114.255	15.37	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	63,304.25500		0.63304		71,409.42560	0.71409	63,304.255	15.37	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			16.25370		16.25370		16.15330	16.15330		12.27	39,431,476.20	2,426	28,575.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,375.42000		1.37542		1,274.95560	1.27496	1,375.420	14.57	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	11,720.000		0.01172		11,655.600	0.01166	11,720	14.57	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,365.55100		1.36555		1,265.10000	1.26510	1,365.551	14.50	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	11,851.000		0.01185		11,800.000	0.01180	11,851	14.50	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,355.68420		1.35568		1,255.24700	1.25525	1,355.684	14.44	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	11,984.200		0.01198		11,947.000	0.01195	11,984	14.44	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			16.47390		16.47390		16.36770	16.36770		13.31	658,956.00	40	6,338.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	3,629.25620		3.62926		3,527.21990	3.52722	3,629.256	17.54	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	5,356.200		0.00536		9,519.900	0.00952	5,356	17.54	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	3,482.30310		3.48230		3,378.70540	3.37871	3,482.303	17.85	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	8,403.100		0.00840		11,005.400	0.01101	8,403	17.85	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	2,249.06590		2.24907		2,143.08760	2.14309	2,249.066	14.12	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	25,165.900		0.02517		25,387.600	0.02539	25,166	14.12	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	2,209.76560		2.20977		2,103.82750	2.10383	2,209.766	13.97	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	25,865.600		0.02587		26,127.500	0.02613	25,866	13.97	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	2,199.94520		2.19995		2,094.01750	2.09402	2,199.945	13.93	0.00	0	0.00



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	14.30	Put	26.04520		0.02605		26.31750	0.02632	26.045	13.93	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	2,190.12560		2.19013	2,084.20840	2.08421	2,190.126	13.90	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	26.22560		0.02623	26.50840	0.02651	26.226	13.90	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	2,003.90460		2.00390	1,898.23230	1.89823	2,003.905	13.20	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	30.00460		0.03000	30.53230	0.03053	30.005	13.20	0.00	0	0.00	327.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.67930		16.67930		16.56800	16.56800	14.04	0.00	0	0.00	200.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,046.05190		1.04605	964.78850	0.96479	1,046.052	13.29	0.00	0	0.00	
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	406.75190		0.40675	436.78850	0.43679	406.752	13.29	0.00	0	0.00	
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,040.33910		1.04034	959.25540	0.95926	1,040.339	13.30	0.00	0	0.00	
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	411.03910		0.41104	441.25540	0.44126	411.039	13.30	0.00	0	0.00	
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,034.64700		1.03465	953.74800	0.95375	1,034.647	13.31	0.00	0	0.00	
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	415.34700		0.41535	445.74800	0.44575	415.347	13.31	0.00	0	0.00	
£ / R	On 15/09/2014	Foreign Exchange Future			16.91190		16.91190	16.79460	16.79460	16.79460	14.52	0.00	0	0.00	
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	943.45390		0.94345	870.20330	0.87020	943.454	14.44	0.00	0	0.00	
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	871.55390		0.87155	915.60330	0.91560	871.554	14.44	0.00	0	0.00	
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	939.35790		0.93936	866.36550	0.86637	939.358	14.46	0.00	0	0.00	
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	877.45790		0.87746	921.76550	0.92177	877.458	14.46	0.00	0	0.00	
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	935.28010		0.93528	862.55190	0.86255	935.280	14.47	0.00	0	0.00	
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	883.38010		0.88338	927.95190	0.92795	883.380	14.47	0.00	0	0.00	
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10325		0.10325	0.10246	0.10246	0.10246	15.98	0.00	0	0.00	14,314.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,330.29870		0.01330	1,251.66330	0.01252	1,330.299	20.34	0.00	0	0.00	
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	5.79870		0.00006	5.96330	0.00006	5.799	20.34	0.00	0	0.00	
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	419.01050		0.00419	367.38070	0.00367	419.011	15.98	0.00	0	0.00	
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	94.51050		0.00095	121.68070	0.00122	94.510	15.98	0.00	0	0.00	
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	53.38940		0.00053	45.86310	0.00046	53.389	18.35	0.00	0	0.00	
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	728.88940		0.00729	800.16310	0.00800	728.889	18.35	0.00	0	0.00	
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10479		0.10479	0.10396	0.10396	0.10396	16.55	0.00	0	0.00	50.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,498.36550		0.01498	1,424.27040	0.01424	1,498.365	15.25	0.00	0	0.00	
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	19.36550		0.00019	28.07040	0.00028	19.365	15.25	0.00	0	0.00	
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	695.36580		0.00695	643.93100	0.00644	695.366	16.55	0.00	0	0.00	
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	216.36580		0.00216	247.73100	0.00248	216.366	16.55	0.00	0	0.00	
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	267.60750		0.00268	248.54860	0.00249	267.608	18.53	0.00	0	0.00	
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	788.60750		0.00789	852.34860	0.00852	788.608	18.53	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future			13.76860		13.76860	13.71230	13.71230	13.71230	11.82	32,383,747.20	2,352	74,801.00	
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,568.73740		2.56874	2,512.44250	2.51244	2,568.737	18.91	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	0.13740		0.00014	0.14250	0.00014	0.137	18.91	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,325.87130		2.32587	2,269.57930	2.26958	2,325.871	18.05	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	0.27130		0.00027	0.27930	0.00028	0.271	18.05	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,275.91210		2.27591	2,219.62100	2.21962	2,275.912	17.87	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	0.31210		0.00031	0.32100	0.00032	0.312	17.87	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,225.95920		2.22596	2,169.66900	2.16967	2,225.959	17.69	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	0.35920		0.00036	0.36900	0.00037	0.359	17.69	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Call	1,521.27590		1.52128	1,465.04390	1.46504	1,521.276	15.18	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Put	2.67590		0.00268	2.74390	0.00274	2.676	15.18	0.00	0	0.00	22,875.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Put	3.08870		0.00309	3.17020	0.00317	3.089	15.00	0.00	0	0.00	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Call	1,471.68870		1.47169	1,415.47020	1.41547	1,471.689	15.00	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,273.80560		1.27381	1,217.51870	1.21752	1,273.806	14.17	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	5.20560		0.00521	5.21870	0.00522	5.206	14.17	0.00	0	0.00	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,175.21620		1.17522	1,118.95350	1.11895	1,175.216	13.70	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	6.61620		0.00662	6.65350	0.00665	6.616	13.70	0.00	0	0.00	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Put	8.45270		0.00845	8.53470	0.00853	8.453	13.23	0.00	0	0.00	25,925.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Call	1,077.05270		1.07705	1,020.83470	1.02083	1,077.053	13.23	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Call	1,028.17330		1.02817	971.98930	0.97199	1,028.173	12.99	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Put	9.57330		0.00957	9.68930	0.00969	9.573	12.99	0.00	0	0.00	800.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Call	930.92870		0.93093		874.84830	0.87485	930.929	12.52	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Put	12.32870		0.01233		12.54830	0.01255	12.329	12.52	0.00	0	15,000.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Put	15.96240		0.01596		16.35510	0.01636	15.962	12.04	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Call	834.56240		0.83456		778.65510	0.77866	834.562	12.04	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	694.38520		0.69439		641.28650	0.64129	694.385	11.59	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	25.78520		0.02579		28.98650	0.02899	25.785	11.59	0.00	0	6,100.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	607.30370		0.60730		555.63690	0.55564	607.304	11.62	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	38.70370		0.03870		43.33690	0.04334	38.704	11.62	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Put	79.09910		0.07910		87.89290	0.08789	79.099	11.70	0.00	0	3,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Call	447.69910		0.44770		400.19290	0.40019	447.699	11.70	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	138.80530		0.13881		115.15730	0.11516	138.805	12.60	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	370.20530		0.37021		402.85730	0.40286	370.205	12.60	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Call	101.56970		0.10157		82.87510	0.08288	101.570	13.07	0.00	0	15,250.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Put	482.96970		0.48297		520.57510	0.52058	482.970	13.07	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Put	691.37410		0.69137		735.42440	0.73542	691.374	13.84	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Call	59.97410		0.05997		47.72440	0.04772	59.974	13.84	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	36.36670		0.03637		28.27270	0.02827	36.367	14.71	0.00	0	12,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	917.76670		0.91777		965.97270	0.96597	917.767	14.71	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Call	17.27870		0.01728		12.86300	0.01286	17.279	16.15	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Put	1,298.67870		1.29868		1,350.56300	1.35056	1,298.679	16.15	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,590.63170		1.59063		1,644.30380	1.64430	1,590.632	16.88	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	9.23170		0.00923		6.00380	0.00660	9.232	16.88	0.00	0	7,500.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.96760		13.96760		13.90650	13.90650		13.08	18,157,880.00	1,300	25,651.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,515.29000		1.51529		1,453.32640	1.45333	1,515.290	13.00	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	37.69000		0.03769		36.82640	0.03683	37.690	13.00	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,505.76810		1.50577		1,443.79890	1.44380	1,505.768	12.97	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	38.16810		0.03817		37.29890	0.03730	38.168	12.97	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,496.25280		1.49625		1,434.57840	1.43458	1,496.253	12.94	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	38.65280		0.03865		38.07840	0.03808	38.653	12.94	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,367.33770		1.36734		1,307.18590	1.30719	1,367.338	12.74	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	49.73770		0.04974		50.68590	0.05069	49.738	12.74	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.15460		14.15460		14.08910	14.08910		13.80	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	781.40130		0.78140		730.22510	0.73023	781.401	13.31	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	416.80130		0.41680		431.12510	0.43113	416.801	13.31	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	776.20560		0.77621		725.19360	0.72519	776.206	13.33	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	421.60560		0.42161		436.09360	0.43609	421.606	13.33	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	426.43950		0.42644		441.09210	0.44109	426.439	13.34	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	771.03950		0.77104		720.19210	0.72019	771.039	13.34	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.36670		14.36670		14.29620	14.29620		14.38	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	780.43240		0.78043		733.40560	0.73341	780.432	14.36	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	753.73240		0.75373		777.20560	0.77721	753.732	14.36	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	776.41220		0.77641		729.60810	0.72961	776.412	14.38	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	759.71220		0.75971		783.40810	0.78341	759.712	14.38	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	772.47730		0.77248		725.83720	0.72584	772.477	14.39	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	765.77730		0.76578		789.63720	0.78964	765.777	14.39	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.57590		14.57590		14.49970	14.49970		14.91	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,335.28360		1.33528		1,270.49120	1.27049	1,335.284	13.76	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	449.38360		0.44938		460.79120	0.46079	449.384	13.76	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	453.27560		0.45328		464.78170	0.46478	453.276	13.76	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,329.17560		1.32918		1,264.48170	1.26448	1,329.176	13.76	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,323.08240		1.32308		1,258.49290	1.25849	1,323.082	13.77	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	457.18240		0.45718		468.79290	0.46879	457.182	13.77	0.00	0	0.00
2025	On 07/11/2013	Bond Future			110.00119		110.00119		110.00097	110.00097			0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	988.81000		0.98881		989.03000	0.98903	988.810		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
2025	On 07/11/2013	Bond Future	111.00	Put	998.81000	0.99881	0.99881	999.03000	0.99903	0.99903	998.810		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	1,008.81000	1.00881	1.00881	1,009.03000	1.00903	1.00903	1,008.810		0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.37381	110.37381	110.37381	110.37370	110.37370	110.37370			0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	616.19000	0.61619	0.61619	616.30000	0.61630	0.61630	616.190		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	626.19000	0.62619	0.62619	626.30000	0.62630	0.62630	626.190		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	636.19000	0.63619	0.63619	636.30000	0.63630	0.63630	636.190		0.00	0	0.00
2038	On 07/11/2013	Bond Future			106.04837	106.04837	106.04837	106.24212	106.24212	106.24212			0.00	0	18.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	3,941.63000	3.94163	3.94163	3,747.88000	3.74788	3.74788	3,941.630		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	3,951.63000	3.95163	3.95163	3,757.88000	3.75788	3.75788	3,951.630		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	3,961.63000	3.96163	3.96163	3,767.88000	3.76788	3.76788	3,961.630		0.00	0	0.00
2038	On 06/02/2014	Bond Future			106.23252	106.23252	106.23252	106.42884	106.42884	106.42884			0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	106.99	Put	757.48000	0.75748	0.75748	561.16000	0.56116	0.56116	757.480		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Put	767.48000	0.76748	0.76748	571.16000	0.57116	0.57116	767.480		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put	777.48000	0.77748	0.77748	581.16000	0.58116	0.58116	777.480		0.00	0	0.00
2050	On 07/11/2013	Bond Future			110.52058	110.52058	110.52058	110.51872	110.51872	110.51872			13,483,510.76	122	0.00
2050	On 07/11/2013	Bond Future	109.99	Call	530.58000	0.53058	0.53058	528.72000	0.52872	0.52872	530.580		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	520.58000	0.52058	0.52058	518.72000	0.51872	0.51872	520.580		0.00	0	0.00
2050	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
2050	On 07/11/2013	Bond Future	110.01	Call	510.58000	0.51058	0.51058	508.72000	0.50872	0.50872	510.580		0.00	0	0.00
2050	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
2050	On 06/02/2014	Bond Future			110.62786	110.62786	110.62786	110.62573	110.62573	110.62573			13,496,598.92	122	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	637.86000	0.63786	0.63786	635.73000	0.63573	0.63573	637.860		0.00	0	0.00
2050	On 06/02/2014	Bond Future	109.99	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Call	627.86000	0.62786	0.62786	625.73000	0.62573	0.62573	627.860		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Call	617.86000	0.61786	0.61786	615.73000	0.61573	0.61573	617.860		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL37	On 07/11/2013	Index Future			410.65400	410.65400	410.65400	413.75700	413.75700	413.75700			0.00	0	0.00
AL37	On 06/02/2014	Index Future			416.05500	416.05500	416.05500	419.19900	419.19900	419.19900			0.00	0	0.00
AL37	On 08/05/2014	Index Future			421.63100	421.63100	421.63100	424.81700	424.81700	424.81700			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			484.03500	484.03500	484.03500	489.35600	489.35600	489.35600			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			490.40200	490.40200	490.40200	495.79200	495.79200	495.79200			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			496.97400	496.97400	496.97400	502.43600	502.43600	502.43600			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			433.85400	433.85400	433.85400	438.23900	438.23900	438.23900			0.00	0	408.00
ALBI	On 06/02/2014	Index Future			439.56000	439.56000	439.56000	444.00300	444.00300	444.00300			0.00	0	457.00
ALBI	On 08/05/2014	Index Future			445.45000	445.45000	445.45000	449.95300	449.95300	449.95300			0.00	0	85.00
ALBI	On 07/08/2014	Index Future			451.70700	451.70700	451.70700	456.27400	456.27400	456.27400			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future		9.60380	9.60380		9.52960	9.52960		11.94	1,920,760.00	200	7,987.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,304.03800	1.30404	1,230.02290	1.23002	1,304.038	14.80	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	0.23800	0.00024	0.42290	0.00042	0.238	14.80	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	1,007.02150	1.00702	934.35720	0.93436	1,007.021	15.59	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	3.22150	0.00322	4.75720	0.00476	3.221	15.59	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	44.01050	0.04401	59.55600	0.05956	44.011	11.67	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	347.81050	0.34781	289.15600	0.28916	347.811	11.67	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	234.97470	0.23497	190.45310	0.19045	234.975	11.82	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	91.17470	0.09117	120.85310	0.12085	91.175	11.82	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	228.74370	0.22874	185.18860	0.18519	228.744	11.83	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	94.94370	0.09494	125.58860	0.12559	94.944	11.83	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	222.61430	0.22261	180.03010	0.18003	222.614	11.83	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	98.81430	0.09881	130.43010	0.13043	98.814	11.83	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	157.10530	0.15711	125.60900	0.12561	157.105	11.94	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	153.30530	0.15331	196.00900	0.19601	153.305	11.94	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	14.55390	0.01455	12.31800	0.01232	14.554	13.97	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	710.75390	0.71075	782.71800	0.78272	710.754	13.97	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,002.61000	1.00261	1,076.39510	1.07640	1,002.610	15.58	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	6.41000	0.00641	5.99510	0.00600	6.410	15.58	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.68130	9.68130	9.60370	9.60370		11.98	968,130.00	100	3,988.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	384.07290	0.38407	338.91740	0.33892	384.073	11.91	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	192.77290	0.19277	225.21740	0.22522	192.773	11.91	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	378.22540	0.37823	333.51010	0.33351	378.225	11.92	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	196.92540	0.19693	229.81010	0.22981	196.925	11.92	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	372.43710	0.37244	328.16030	0.32816	372.437	11.92	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	201.13710	0.20114	234.46030	0.23446	201.137	11.92	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.75210	9.75210	9.67250	9.67250		12.10	0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	311.70130	0.31170	281.20170	0.28120	311.701	12.28	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	449.60130	0.44960	498.70170	0.49870	449.601	12.28	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	455.77000	0.45577	505.19330	0.50519	455.770	12.29	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	307.87000	0.30787	277.69330	0.27769	307.870	12.29	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	304.08200	0.30408	274.22310	0.27422	304.082	12.30	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	461.98200	0.46198	511.72310	0.51172	461.982	12.30	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.83280	9.83280	9.75030	9.75030		12.27	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	600.60440	0.60060	551.86130	0.55186	600.604	12.17	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	307.80440	0.30780	341.56130	0.34156	307.804	12.17	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	594.90500	0.59490	546.46630	0.54647	594.905	12.17	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	312.10500	0.31210	346.16630	0.34617	312.105	12.17	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	589.24580	0.58925	541.10810	0.54111	589.246	12.18	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	316.44580	0.31645	350.80810	0.35081	316.446	12.18	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.76360	9.76360	9.63530	9.63530		12.06	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	94.80270	0.09480	51.23700	0.05124	94.803	12.64	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	271.20270	0.27120	355.93700	0.35594	271.203	12.64	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	91.91210	0.09191	49.44680	0.04945	91.912	12.67	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	278.31210	0.27831	364.14680	0.36415	278.312	12.67	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	89.09950	0.08910	47.71530	0.04772	89.100	12.70	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	285.49950	0.28550	372.41530	0.37242	285.500	12.70	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.88020	9.88020	9.74730	9.74730		12.59	247,005.00	25	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	277.11490	0.27711	214.82570	0.21483	277.115	12.69	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	336.91490	0.33691	407.52570	0.40753	336.915	12.69	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	273.18140	0.27318	211.60320	0.21160	273.181	12.71	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	342.98140	0.34298	414.30320	0.41430	342.981	12.71	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	269.29840	0.26930	208.42470	0.20842	269.298	12.73	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	349.09840	0.34910	421.12470	0.42112	349.098	12.73	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
CF CANDO CADP	On 13/12/2013	Can-Do Future		73.59310	73.59310		-34.92600	-34.92600			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future		524.14640	524.14640		436.96040	436.96040			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future		394.13430	394.13430		294.18300	294.18300			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future		229.38580	229.38580		194.96380	194.96380			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future		18.51990	18.51990		10.92370	10.92370			0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future		11.18460	11.18460		11.12900	11.12900		12.96	279,615.00	25	587.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	440.28550	0.44029	389.85390	0.38985	440.286	11.93	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	45.68550	0.04569	50.85390	0.05085	45.686	11.93	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	432.50330	0.43250	382.32170	0.38232	432.503	11.96	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	47.90330	0.04790	53.32170	0.05332	47.903	11.96	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	424.79570	0.42480	374.87030	0.37487	424.796	11.98	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	50.19570	0.05020	55.87030	0.05587	50.196	11.98	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future		11.35390	11.35390		11.29450	11.29450		14.03	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	416.63230	0.41663	370.27270	0.37027	416.632	13.93	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	352.73230	0.35273	365.77270	0.36577	352.732	13.93	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	412.02030	0.41202	365.85720	0.36586	412.020	13.94	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	358.12030	0.35812	371.35720	0.37136	358.120	13.94	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	407.45070	0.40745	361.73880	0.36174	407.451	13.96	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	363.55070	0.36355	377.23880	0.37724	363.551	13.96	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future		1.67240	1.67240		1.65330	1.65330		12.17	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	399.99140	0.04000	288.61020	0.02886	399.991	12.17	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	175.99140	0.01760	255.61020	0.02556	175.991	12.17	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	345.24580	0.03452	245.34110	0.02453	345.246	12.37	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	221.24580	0.02212	312.34110	0.03123	221.246	12.37	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	296.40600	0.02964	207.64420	0.02076	296.406	12.57	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	272.40600	0.02724	374.64420	0.03746	272.406	12.57	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future		1.69090	1.69090		1.67080	1.67080		13.63	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	561.59050	0.05616	462.21330	0.04622	561.591	13.54	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	552.59050	0.05526	654.21330	0.06542	552.591	13.54	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	518.29660	0.05183	427.44100	0.04274	518.297	13.63	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	609.29660	0.06093	719.44100	0.07194	609.297	13.63	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	480.77560	0.04808	395.23590	0.03952	480.776	13.80	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	671.77560	0.06718	787.23590	0.07872	671.776	13.80	0.00	0	0.00
EL28	On 07/11/2013	Bond Future		111.14663	111.14663		111.14449	111.14449			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	1,156.63000	1.15663	1,154.49000	1.15449	1,156.630	0.00	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	0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	1,146.63000	1.14663	1,144.49000	1.14449	1,146.630	0.00	0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	1,136.63000	1.13663	1,134.49000	1.13449	1,136.630	0.00	0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future		112.62233	112.62233		112.62020	112.62020			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	1,632.33000	1.63233	1,630.20000	1.63020	1,632.330	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	1,622.33000	1.62233	1,620.20000	1.62020	1,622.330	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	1,612.33000	1.61233	1,610.20000	1.61020	1,612.330	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future		9.63275	82.46618		9.48869	83.55536			518,877,204.56	6,292	6,292.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	9,298.06000	9.29806	8,208.88000	8.20888	9,298.060		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	9,209.78000	9.20978	8,120.60000	8.12060	9,209.780		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	9,121.63000	9.12163	8,032.45000	8.03245	9,121.630		0.00	0	0.00
ES33	On 06/02/2014	Bond Future		9.75294	83.55080		9.60404	84.65433			525,701,633.60	6,292	6,292.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	1,585.37000	1.58537	481.84000	0.48184	1,585.370		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	1,509.84000	1.50984	406.31000	0.40631	1,509.840		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	1,434.42000	1.43442	330.89000	0.33089	1,434.420		0.00	0	0.00
ES33	On 08/05/2014	Bond Future		9.87121	80.88799		9.71737	82.00637			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	2,438.22000	2.43822	1,319.84000	1.31984	2,438.220		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	2,362.93000	2.36293	1,244.55000	1.24455	2,362.930		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	2,287.74000	2.28774	1,169.36000	1.16936	2,287.740		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI		433.41500	433.41500		437.76900	437.76900			17,336,600.00	4	140.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	125,750.00000	12.57500	82,210.00000	8.22100	125,750.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	125,850.00000	12.58500	82,310.00000	8.23100	125,850.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	125,950.00000	12.59500	82,410.00000	8.24100	125,950.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI		439.11600	439.11600		443.52700	443.52700			0.00	0	269.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000	0.00000	35,370.00000	3.53700	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	8,740.00000	0.87400	0.00000	0.00000	8,740.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000	0.00000	35,270.00000	3.52700	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	8,840.00000	0.88400	0.00000	0.00000	8,840.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000	0.00000	35,170.00000	3.51700	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	8,940.00000	0.89400	0.00000	0.00000	8,940.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI		451.25100	451.25100		455.78500	455.78500			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Put	87,390.00000	8.73900	42,050.00000	4.20500	87,390.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	87,490.00000	8.74900	42,150.00000	4.21500	87,490.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Put	87,590.00000	8.75900	42,250.00000	4.22500	87,590.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/11/2013	Index Future			198.18500		198.18500		198.15200	198.15200			13,872,950.00	7	512.00
IGOV	On 06/02/2014	Index Future			200.81600		200.81600		200.78300	200.78300			14,057,120.00	7	1,008.00
IGOV	On 08/05/2014	Index Future			203.53200		203.53200		203.49800	203.49800			0.00	0	0.00
ILBI	On 07/11/2013	Index Future			536.80600		536.80600		536.80600	536.80600			0.00	0	0.00
ILBI	On 06/02/2014	Index Future			544.03600		544.03600		544.03600	544.03600			0.00	0	186.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.16000		94.84000		5.15000	94.85000			0.00	0	100.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.18000		94.82000		5.17000	94.83000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.22000		94.78000		5.19000	94.81000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.30000		94.70000		5.25000	94.75000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.38000		94.62000		5.35000	94.65000			0.00	0	400.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.46000		94.54000		5.41000	94.59000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.66000		94.34000		5.59000	94.41000			47,180,000.00	2,000	2,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.01000		93.99000		5.89000	94.11000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.26000		93.74000		6.12000	93.88000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.52000		93.48000		6.37000	93.63000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.79000		93.21000		6.64000	93.36000			46,637,500.00	2,000	2,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.05000		92.95000		6.91000	93.09000			0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.37960		8.37960		8.32340	8.32340		9.16	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	265.32560		0.26533		217.65760	0.21766	265.326	9.37	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	25.72560		0.02573		34.25760	0.03426	25.726	9.37	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	257.16410		0.25716		209.95740	0.20996	257.164	9.36	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	27.56410		0.02756		36.55740	0.03656	27.564	9.36	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	249.10500		0.24910		202.37700	0.20238	249.105	9.35	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	29.50500		0.02950		38.97700	0.03898	29.505	9.35	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.45290		8.45290		8.39290	8.39290		10.62	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	406.54510		0.40655		358.97950	0.35898	406.545	10.64	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	93.64510		0.09365		106.07950	0.10608	93.645	10.64	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	399.48570		0.39949		352.26560	0.35227	399.486	10.64	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	96.58570		0.09659		109.36560	0.10937	96.586	10.64	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	392.49150		0.39249		345.62020	0.34562	392.492	10.63	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	99.59150		0.09959		112.72020	0.11272	99.591	10.63	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			9.73980		9.73980	0.10265	9.81590	9.81590		16.25	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	2,419.41450		0.24194	0.10265	2,920.99330	0.29210	2,419.415	16.44	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	1,921.41450		0.19214	0.10265	1,661.99330	0.16620	1,921.415	16.44	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	2,362.98340		0.23630	0.10265	2,859.21110	0.28592	2,362.983	16.41	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	1,964.98340		0.19650	0.10265	1,700.21110	0.17002	1,964.983	16.41	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	2,307.26200		0.23073	0.10265	2,798.09820	0.27981	2,307.262	16.38	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	2,009.26200		0.20093	0.10265	1,739.09820	0.17391	2,009.262	16.38	0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.77134		101.40565		7.58684	102.61998			0.00	0	11,587.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	8,836.48000		8.83648		7,622.15000	7.62215	8,836.480		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	8,763.75000		8.76375		7,549.42000	7.54942	8,763.750		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R023	On 07/11/2013	Bond Future	6.51	Put	8,691.07000		8.69107		7,476.74000	7.47674	8,691.070		0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.86983		102.73939		7.67777	103.96973			0.00	0	1,367.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000		1,040.52000	1.04052	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	189.82000		0.18982		0.00000	0.00000	189.820		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000		1,104.20000	1.10420	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	126.14000		0.12614		0.00000	0.00000	126.140		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000		0.00000		1,167.84000	1.16784	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	62.50000		0.06250		0.00000	0.00000	62.500		0.00	0	0.00
R023	On 08/05/2014	Bond Future			7.96492		100.19909		7.76506	101.44597			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Put	2,355.56000		2.35556		1,108.68000	1.10868	2,355.560		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Put	2,291.81000		2.29181		1,044.93000	1.04493	2,291.810		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Put	2,228.11000		2.22811		981.23000	0.98123	2,228.110		0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.04813		114.93373		5.86740	115.27120		2.48	477,434,714.42	4,154	24,224.00
R157	On 07/11/2013	Bond Future	5.59	Call	1.13000		0.00113		17.10000	0.01710	1.130	2.46	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	859.22000		0.85922		537.72000	0.53772	859.220	2.46	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	1.31000		0.00131		18.95000	0.01895	1.310	2.46	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	840.58000		0.84058		520.75000	0.52075	840.580	2.46	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	1.53000		0.00153		20.96000	0.02096	1.530	2.46	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	821.98000		0.82198		503.94000	0.50394	821.980	2.46	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.18698		116.44539		5.97407	116.78732		2.28	483,714,150.06	4,154	5,238.00
R157	On 06/02/2014	Bond Future	5.64	Call	210.81000		0.21081		316.94000	0.31694	210.810	2.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,092.17000		1.09217		856.37000	0.85637	1,092.170	2.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	215.19000		0.21519		322.78000	0.32278	215.190	2.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,080.35000		1.08035		846.01000	0.84601	1,080.350	2.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	219.62000		0.21962		328.68000	0.32868	219.620	2.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,068.59000		1.06859		835.72000	0.83572	1,068.590	2.25	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.34240		111.19741		6.08603	111.54397		2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	140.91000		0.14091		209.99000	0.20999	140.910	2.01	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,711.06000		1.71106		1,433.58000	1.43358	1,711.060	2.01	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	143.37000		0.14337		213.31000	0.21331	143.370	2.01	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,699.76000		1.69976		1,423.14000	1.42314	1,699.760	2.01	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	145.86000		0.14586		216.67000	0.21667	145.860	2.01	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,688.49000		1.68849		1,412.74000	1.41274	1,688.490	2.01	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.49435		112.76082		6.17446	113.11246		1.87	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	899.78000		0.89978		1,110.51000	1.11051	899.780	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	630.90000		0.63090		489.99000	0.48999	630.900	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	906.22000		0.90622		1,117.71000	1.11771	906.220	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	626.42000		0.62642		486.27000	0.48627	626.420	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	912.68000		0.91268		1,124.94000	1.12494	912.680	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	621.96000		0.62196		482.58000	0.48258	621.960	1.93	0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.84319		107.46265		6.42208	107.81886			0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	553.34000		0.55334		197.13000	0.19713	553.340		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	544.83000		0.54483		188.62000	0.18862	544.830		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	536.33000		0.53633		180.12000	0.18012	536.330		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



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future			8.17627		122.59149		8.00685	124.12358			3,043,701,513.72	24,828	31,976.00
R186	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.93	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	16,454.00000	16.45400		14,921.91000	14.92191	16,454.000		11.93	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	0.00000	0.00000		0.00000	0.00000	0.000		11.93	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	13,807.59000	13.80759		12,275.50000	12.27550	13,807.590		11.93	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	226.41000	0.22641		813.47000	0.81347	226.410		12.31	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	1,821.02000	1.82102		875.99000	0.87599	1,821.020		12.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	951.16000	0.95116		375.29000	0.37529	951.160		12.38	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	625.48000	0.62548		1,581.70000	1.58170	625.480		12.38	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	665.32000	0.66532		1,646.71000	1.64671	665.320		12.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	901.08000	0.90108		350.38000	0.35038	901.080		12.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	706.76000	0.70676		1,712.90000	1.71290	706.760		12.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	852.70000	0.85270		326.75000	0.32675	852.700		12.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	492.74000	0.49274		165.61000	0.16561	492.740		12.44	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	1,150.94000	1.15094		2,355.90000	2.35590	1,150.940		12.44	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Call	2,914.68000	2.91468		4,399.29000	4.39929	2,914.680		12.57	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	62.56000	0.06256		15.08000	0.01508	62.560		12.57	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	4,992.23000	4.99223		6,521.64000	6.52164	4,992.230		12.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	3.31000	0.00331		0.63000	0.00063	3.310		12.69	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	7,070.36000	7.07036		8,602.39000	8.60239	7,070.360		12.82	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	0.07000	0.00007		0.01000	0.00001	0.070		12.82	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.27182		118.91446		8.09630	120.46667		13.35	2,952,646,041.80	24,830	26,219.00
R186	On 06/02/2014	Bond Future	7.74	Call	1,448.07000	1.44807		1,971.52000	1.97152	1,448.070		13.26	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	6,240.38000	6.24038		5,211.62000	5.21162	6,240.380		13.26	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	1,473.90000	1.47390		2,003.62000	2.00362	1,473.900		13.26	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	6,173.61000	6.17361		5,151.12000	5.15112	6,173.610		13.26	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	1,500.25000	1.50025		2,036.29000	2.03629	1,500.250		13.26	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	6,107.45000	6.10745		5,091.28000	5.09128	6,107.450		13.26	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	5,737.84000	5.73784		6,888.48000	6.88848	5,737.840		13.73	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,650.31000	1.65031		1,248.74000	1.24874	1,650.310		13.73	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.36947		120.50812		8.18750	122.08125		13.45	0.00	0	540.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,015.79000	1.01579		1,327.30000	1.32730	1,015.790		13.11	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,731.18000	12.73118		11,469.56000	11.46956	12,731.180		13.11	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,031.52000	1.03152		1,346.60000	1.34660	1,031.520		13.12	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,649.17000	12.64917		11,391.12000	11.39112	12,649.170		13.12	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,567.44000	12.56744		11,312.99000	11.31299	12,567.440		13.12	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,047.42000	1.04742		1,366.10000	1.36610	1,047.420		13.12	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,815.16000	1.81516		2,288.80000	2.28880	1,815.160		13.27	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,605.73000	9.60573		8,506.24000	8.50624	9,605.730		13.27	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	5,282.70000	5.28270		6,211.85000	6.21185	5,282.700		13.71	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	4,172.26000	4.17226		3,528.28000	3.52828	4,172.260		13.71	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future			8.46149		116.91002		8.27282	118.50547		13.42	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,817.41000	4.81741		5,632.55000	5.63255	4,817.410		13.44	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	6,266.32000	6.26632		5,486.01000	5.48601	6,266.320		13.44	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,856.60000	4.85660		5,675.67000	5.67567	4,856.600		13.45	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	6,220.33000	6.22033		5,443.95000	5.44395	6,220.330		13.45	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,895.97000	4.89597		5,718.95000	5.71895	4,895.970		13.45	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	6,174.60000	6.17460		5,402.13000	5.40213	6,174.600		13.45	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	7,592.40000	7.59240		8,640.13000	8.64013	7,592.400		13.75	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,839.39000	3.83939		3,291.67000	3.29167	3,839.390		13.75	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.56718		118.47496		8.37144	120.09164			0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	0.00000	0.00000		0.00000	0.00000	0.000			0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	3,569.34000	3.56934		1,952.66000	1.95266	3,569.340			0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	0.00000	0.00000		0.00000	0.00000	0.000			0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	3,484.03000	3.48403		1,867.35000	1.86735	3,484.030			0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	3,398.81000	3.39881		1,782.13000	1.78213	3,398.810			0.00	0	0.00

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 06/11/2014	Bond Future	8.16	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 07/11/2013	Bond Future			280.86721	280.86721	280.86834	280.86834			575,496,913.29	2,049	0.00
R197	On 07/11/2013	Bond Future	279.99	Call	877.21000	0.87721	878.34000	0.87834	877.210		0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	867.21000	0.86721	868.34000	0.86834	867.210		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	857.21000	0.85721	858.34000	0.85834	857.210		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future			278.95077	278.95077	278.95187	278.95187			571,570,127.73	2,049	2,049.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	1,039.23000	1.03923	1,038.13000	1.03813	1,039.230		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	1,049.23000	1.04923	1,048.13000	1.04813	1,049.230		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	1,059.23000	1.05923	1,058.13000	1.05813	1,059.230		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			4.85342	107.58304	4.83706	107.60103		1.43	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	48.97000	0.04897	61.94000	0.06194	48.970	1.44	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	118.71000	0.11871	113.69000	0.11369	118.710	1.44	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	53.12000	0.05312	66.55000	0.06655	53.120	1.44	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	111.86000	0.11186	107.30000	0.10730	111.860	1.44	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	57.50000	0.05750	71.38000	0.07138	57.500	1.44	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	105.24000	0.10524	101.13000	0.10113	105.240	1.44	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.71561	104.59016	4.69427	104.60840		1.22	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	548.77000	0.54877	563.57000	0.56357	548.770	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	102.05000	0.10205	98.61000	0.09861	102.050	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	555.11000	0.55511	569.98000	0.56998	555.110	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	99.90000	0.09990	96.53000	0.09653	99.900	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	561.66000	0.56166	576.59000	0.57659	561.660	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	97.96000	0.09796	94.65000	0.09465	97.960	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.42600	105.99187	4.39554	106.01040		0.99	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	410.67000	0.41067	422.65000	0.42265	410.670	1.01	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	219.99000	0.21999	213.44000	0.21344	219.990	1.01	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	414.59000	0.41459	426.63000	0.42663	414.590	1.01	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	217.85000	0.21785	211.36000	0.21136	217.850	1.01	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	418.24000	0.41824	430.32000	0.43032	418.240	1.01	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	215.44000	0.21544	208.99000	0.20899	215.440	1.01	0.00	0	0.00
R201	On 07/08/2014	Bond Future			3.52319	103.07168	3.47125	103.09065		0.65	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	689.73000	0.68973	706.18000	0.70618	689.730	0.69	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	48.31000	0.04831	45.79000	0.04579	48.310	0.69	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	692.80000	0.69280	709.27000	0.70927	692.800	0.69	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	47.77000	0.04777	45.27000	0.04527	47.770	0.69	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	695.86000	0.69586	712.36000	0.71236	695.860	0.69	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	47.23000	0.04723	44.76000	0.04476	47.230	0.69	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

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/R206	On 22/12/2014		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/11/2013		Bond Future	208.91445	208.91445		208.91197	208.91197			9,040,146,080.40	43,272	7,328.00
R202	On 07/11/2013	208.99	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	208.99	Put	75.55000	0.07555		78.03000	0.07803	75.550		0.00	0	0.00
R202	On 07/11/2013	209.00	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	209.00	Put	85.55000	0.08555		88.03000	0.08803	85.550		0.00	0	0.00
R202	On 07/11/2013	209.01	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	209.01	Put	95.55000	0.09555		98.03000	0.09803	95.550		0.00	0	0.00
R202	On 06/02/2014		Bond Future	208.68947	208.68947		208.68699	208.68699			9,036,671,429.94	43,302	43,326.00
R202	On 06/02/2014	208.99	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	208.99	Put	300.53000	0.30053		303.01000	0.30301	300.530		0.00	0	0.00
R202	On 06/02/2014	209.00	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	209.00	Put	310.53000	0.31053		313.01000	0.31301	310.530		0.00	0	0.00
R202	On 06/02/2014	209.01	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	209.01	Put	320.53000	0.32053		323.01000	0.32301	320.530		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	6.73751	106.35014		6.54262	107.02289		4.72	0.00	0	19,563.00
R203	On 07/11/2013	5.71	Call	0.00000	0.00000		0.00000	0.00000	0.000	4.61	0.00	0	15.00
R203	On 07/11/2013	5.71	Put	3,607.06000	3.60706		2,934.31000	2.93431	3,607.060	4.61	0.00	0	0.00
R203	On 07/11/2013	5.99	Call	0.00000	0.00000		0.56000	0.00056	0.000	4.65	0.00	0	0.00
R203	On 07/11/2013	5.99	Put	2,609.29000	2.60929		1,937.10000	1.93710	2,609.290	4.65	0.00	0	0.00
R203	On 07/11/2013	6.00	Call	0.00000	0.00000		0.66000	0.00066	0.000	4.65	0.00	0	0.00
R203	On 07/11/2013	6.00	Put	2,573.86000	2.57386		1,901.77000	1.90177	2,573.860	4.65	0.00	0	0.00
R203	On 07/11/2013	6.01	Call	0.01000	0.00001		0.78000	0.00078	0.010	4.65	0.00	0	0.00
R203	On 07/11/2013	6.01	Put	2,538.46000	2.53846		1,866.48000	1.86648	2,538.460	4.65	0.00	0	0.00
R203	On 07/11/2013	571.00	Call	104,120.62000	104.12062		104,793.37000	104.79337	104,120.620	4.92	0.00	0	0.00
R203	On 07/11/2013	571.00	Put	0.00000	0.00000		0.00000	0.00000	0.000	4.92	0.00	0	0.00
R203	On 06/02/2014		Bond Future	6.85767	107.74892		6.64674	108.43053		4.55	0.00	0	1,625.00
R203	On 06/02/2014	5.95	Call	147.27000	0.14727		254.26000	0.25426	147.270	4.47	0.00	0	16.00
R203	On 06/02/2014	5.95	Put	3,119.58000	3.11958		2,544.96000	2.54496	3,119.580	4.47	0.00	0	0.00
R203	On 06/02/2014	6.14	Call	241.82000	0.24182		395.13000	0.39513	241.820	4.50	0.00	0	0.00
R203	On 06/02/2014	6.14	Put	2,583.43000	2.58343		2,055.13000	2.05513	2,583.430	4.50	0.00	0	0.00
R203	On 06/02/2014	6.15	Call	247.93000	0.24793		403.96000	0.40396	247.930	4.50	0.00	0	0.00
R203	On 06/02/2014	6.15	Put	2,556.47000	2.55647		2,030.89000	2.03089	2,556.470	4.50	0.00	0	0.00
R203	On 06/02/2014	6.16	Call	254.15000	0.25415		412.93000	0.41293	254.150	4.51	0.00	0	0.00
R203	On 06/02/2014	6.16	Put	2,529.63000	2.52963		2,006.80000	2.00680	2,529.630	4.51	0.00	0	0.00
R203	On 06/02/2014	6.84	Call	993.17000	0.99317		1,372.22000	1.37222	993.170	4.61	0.00	0	13.00
R203	On 06/02/2014	6.84	Put	1,050.06000	1.05006		747.50000	0.74750	1,050.060	4.61	0.00	0	0.00
R203	On 08/05/2014		Bond Future	6.98035	105.03216		6.75124	105.72295		4.54	0.00	0	0.00
R203	On 08/05/2014	5.74	Put	4,029.14000	4.02914		3,449.63000	3.44963	4,029.140	4.41	0.00	0	0.00
R203	On 08/05/2014	5.74	Call	220.79000	0.22079		332.07000	0.33207	220.790	4.41	0.00	0	0.00
R203	On 08/05/2014	5.75	Call	224.80000	0.22480		337.62000	0.33762	224.800	4.41	0.00	0	0.00
R203	On 08/05/2014	5.75	Put	4,001.77000	4.00177		3,423.80000	3.42380	4,001.770	4.41	0.00	0	0.00
R203	On 08/05/2014	5.76	Put	3,974.63000	3.97463		3,398.25000	3.39825	3,974.630	4.41	0.00	0	0.00
R203	On 08/05/2014	5.76	Call	229.04000	0.22904		343.45000	0.34345	229.040	4.41	0.00	0	0.00
R203	On 08/05/2014	6.84	Call	1,171.27000	1.17127		1,518.64000	1.51864	1,171.270	4.55	0.00	0	13.00
R203	On 08/05/2014	6.84	Put	1,593.76000	1.59376		1,250.34000	1.25034	1,593.760	4.55	0.00	0	0.00
R203	On 08/05/2014	7.40	Call	2,102.25000	2.10225		2,576.66000	2.57666	2,102.250	4.64	0.00	0	16.00
R203	On 08/05/2014	7.40	Put	851.51000	0.85151		635.13000	0.63513	851.510	4.64	0.00	0	0.00
R203	On 07/08/2014		Bond Future	7.09529	106.50833		6.84503	107.20903		4.21	0.00	0	0.00
R203	On 07/08/2014	6.84	Call	1,242.69000	1.24269		1,575.30000	1.57530	1,242.690	4.22	0.00	0	30.00
R203	On 07/08/2014	6.84	Put	1,957.53000	1.95753		1,589.44000	1.58944	1,957.530	4.22	0.00	0	0.00

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 07/08/2014	Bond Future	7.29	Call	1,876.58000		1.87658	2,296.52000	2.29652	1,876.580	4.30	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.29	Put	1,335.47000		1.33547	1,054.71000	1.05471	1,335.470	4.30	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.30	Call	1,892.12000		1.89212	2,313.93000	2.31393	1,892.120	4.30	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.30	Put	1,323.31000		1.32331	1,044.42000	1.04442	1,323.310	4.30	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.31	Call	1,907.73000		1.90773	2,331.40000	2.33140	1,907.730	4.30	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.31	Put	1,311.24000		1.31124	1,034.21000	1.03421	1,311.240	4.30	0.00	0	0.00	
R203	On 06/11/2014	Bond Future			7.26420	103.77450		6.98898	104.48442			0.00	0	0.00	
R203	On 06/11/2014	Bond Future	6.84	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00	
R203	On 06/11/2014	Bond Future	6.84	Put	1,096.76000	1.09676		386.84000	0.38684	1,096.760		0.00	0	0.00	
R203	On 06/11/2014	Bond Future	6.85	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00	
R203	On 06/11/2014	Bond Future	6.85	Put	1,070.74000	1.07074		360.82000	0.36082	1,070.740		0.00	0	0.00	
R203	On 06/11/2014	Bond Future	6.86	Put	1,044.72000	1.04472		334.80000	0.33480	1,044.720		0.00	0	0.00	
R203	On 06/11/2014	Bond Future	6.86	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	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			9.11131	96.51732		8.97704	97.75702			144,389,910.72	1,496	154.00	
R2037	On 07/11/2013	Bond Future	9.41	Call	2,666.15000	2.66615		3,905.85000	3.90585	2,666.150		0.00	0	0.00	
R2037	On 07/11/2013	Bond Future	9.41	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00	
R2037	On 07/11/2013	Bond Future	9.42	Call	2,753.29000	2.75329		3,992.99000	3.99299	2,753.290		0.00	0	0.00	
R2037	On 07/11/2013	Bond Future	9.42	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00	
R2037	On 07/11/2013	Bond Future	9.43	Call	2,840.29000	2.84029		4,079.99000	4.07999	2,840.290		0.00	0	0.00	
R2037	On 07/11/2013	Bond Future	9.43	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00	
R2037	On 06/02/2014	Bond Future			9.20870	93.52999		9.07019	94.78596			139,920,865.04	1,496	1,496.00	
R2037	On 06/02/2014	Bond Future	9.37	Call	1,428.98000	1.42898		2,684.95000	2.68495	1,428.980		0.00	0	0.00	
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00	
R2037	On 06/02/2014	Bond Future	9.38	Call	1,516.41000	1.51641		2,772.38000	2.77238	1,516.410		0.00	0	0.00	
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00	
R2037	On 06/02/2014	Bond Future	9.39	Call	1,603.70000	1.60370		2,859.67000	2.85967	1,603.700		0.00	0	0.00	
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00	
R2037	On 08/05/2014	Bond Future			9.30865	94.78360		9.16574	96.05647			0.00	0	0.00	
R2037	On 08/05/2014	Bond Future	9.37	Call	537.90000	0.53790		1,810.77000	1.81077	537.900		0.00	0	0.00	
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00	
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00	
R2037	On 08/05/2014	Bond Future	9.38	Call	625.10000	0.62510		1,897.97000	1.89797	625.100		0.00	0	0.00	
R2037	On 08/05/2014	Bond Future	9.39	Call	712.16000	0.71216		1,985.03000	1.98503	712.160		0.00	0	0.00	
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00	
R2037	On 07/08/2014	Bond Future			9.40631	91.85784		9.25877	93.14876			0.00	0	0.00	
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00	
R2037	On 07/08/2014	Bond Future	9.04	Put	3,259.61000	3.25961		1,968.69000	1.96869	3,259.610		0.00	0	0.00	
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00	
R2037	On 07/08/2014	Bond Future	9.05	Put	3,168.17000	3.16817		1,877.25000	1.87725	3,168.170		0.00	0	0.00	
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00	
R2037	On 07/08/2014	Bond Future	9.06	Put	3,076.87000	3.07687		1,785.95000	1.78595	3,076.870		0.00	0	0.00	
R204	On 07/11/2013	Bond Future			6.99170	107.40429		6.80696	108.21066			44,035,758.90	410	29,633.00	
R204	On 07/11/2013	Bond Future	6.29	Call	0.02000	0.00002		1.54000	0.00154	0.020	5.95	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.29	Put	3,103.70000	3.10370		2,298.85000	2.29885	3,103.700	5.95	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.30	Call	0.02000	0.00002		1.80000	0.00180	0.020	5.95	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.30	Put	3,058.68000	3.05868		2,254.09000	2.25409	3,058.680	5.95	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.31	Call	0.03000	0.00003		2.11000	0.00211	0.030	5.95	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.31	Put	3,013.69000	3.01369		2,209.40000	2.20940	3,013.690	5.95	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	7.00	Call	354.49000	0.35449		930.50000	0.93050	354.490	6.12	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	7.00	Put	318.44000	0.31844		88.08000	0.08808	318.440	6.12	0.00	0	1,270.00	
R204	On 06/02/2014	Bond Future			7.09644	104.78688		6.90007	105.60385			42,962,620.80	410	2,624.00	

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	6.39	Call	352.93000		0.35293		546.37000	0.54637	352.930	6.18	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,329.03000		3.32903		2,705.50000	2.70550	3,329.030	6.18	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	361.24000		0.36124		557.89000	0.55789	361.240	6.18	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,294.49000		3.29449		2,674.17000	2.67417	3,294.490	6.18	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	369.70000		0.36970		569.59000	0.56959	369.700	6.18	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,260.12000		3.26012		2,643.04000	2.64304	3,260.120	6.18	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.20757		106.19123		6.99821	107.01918		6.06	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	357.26000		0.35726		508.99000	0.50899	357.260	5.87	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,079.90000		5.07990		4,403.68000	4.40368	5,079.900	5.87	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	363.73000		0.36373		517.50000	0.51750	363.730	5.87	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,044.82000		5.04482		4,370.64000	4.37064	5,044.820	5.87	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,009.84000		5.00984		4,337.70000	4.33770	5,009.840	5.87	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	370.29000		0.37029		526.10000	0.52610	370.290	5.87	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.31168		103.65172		7.08787	104.49152		6.01	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,456.43000		2.45643		2,942.91000	2.94291	2,456.430	6.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	1,978.69000		1.97869		1,625.37000	1.62537	1,978.690	6.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,476.64000		2.47664		2,965.30000	2.96530	2,476.640	6.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	1,961.79000		1.96179		1,610.65000	1.61065	1,961.790	6.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,496.93000		2.49693		2,987.77000	2.98777	2,496.930	6.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	1,944.98000		1.94498		1,596.02000	1.59602	1,944.980	6.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	3,196.42000		3.19642		3,753.98000	3.75398	3,196.420	6.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,465.97000		1.46597		1,183.73000	1.18373	1,465.970	6.21	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.44725		105.03943		7.20725	105.89035		0.00	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	1,628.67000		1.62867		777.75000	0.77775	1,628.670	0.00	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	1,592.72000		1.59272		741.80000	0.74180	1,592.720	0.00	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	1,556.77000		1.55677		705.85000	0.70585	1,556.770	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.31158		102.04772		7.13197	102.93094		8.13	68,167,876.96	668	21,321.00
R207	On 07/11/2013	Bond Future	6.69	Call	0.59000		0.00059		12.54000	0.01254	0.590	8.05	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,098.21000		3.09821		2,226.94000	2.22694	3,098.210	8.05	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	0.69000		0.00069		14.05000	0.01405	0.690	8.06	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,047.55000		3.04755		2,177.69000	2.17769	3,047.550	8.06	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	0.81000		0.00081		15.72000	0.01572	0.810	8.06	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,996.95000		2.99695		2,128.64000	2.12864	2,996.950	8.06	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.41541		99.75073		7.22623	100.64556		8.24	66,633,487.64	668	1,749.00
R207	On 06/02/2014	Bond Future	6.64	Call	442.05000		0.44205		651.81000	0.65181	442.050	8.10	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,173.05000		4.17305		3,487.98000	3.48798	4,173.050	8.10	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	451.47000		0.45147		664.40000	0.66440	451.470	8.10	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,133.27000		4.13327		3,451.37000	3.45137	4,133.270	8.10	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	461.02000		0.46102		677.16000	0.67716	461.020	8.10	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,093.66000		4.09366		3,414.97000	3.41497	4,093.660	8.10	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.52703		101.08764		7.32736	101.99451		8.14	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	440.42000		0.44042		599.58000	0.59958	440.420	7.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	6,710.91000		6.71091		5,963.20000	5.96320	6,710.910	7.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 08/05/2014	Bond Future	6.20	Put	6,669.03000		6.66903		5,923.19000	5.92319	6,669.030	7.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	447.20000		0.44720		608.23000	0.60823	447.200	7.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	454.06000		0.45406		616.98000	0.61698	454.060	7.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,627.25000		6.62725		5,883.30000	5.88330	6,627.250	7.92	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.63298		98.86763		7.42179	99.78741		8.15	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,979.87000		2.97987		3,494.04000	3.49404	2,979.870	8.29	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,733.32000		2.73332		2,327.71000	2.32771	2,733.320	8.29	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	3,002.50000		3.00250		3,518.85000	3.51885	3,002.500	8.29	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,712.79000		2.71279		2,309.36000	2.30936	2,712.790	8.29	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	3,025.22000		3.02522		3,543.76000	3.54376	3,025.220	8.30	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,692.37000		2.69237		2,291.13000	2.29113	2,692.370	8.30	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.75923		100.19115		7.53566	101.12311			0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	1,756.45000		1.75645		824.49000	0.82449	1,756.450		0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	1,714.11000		1.71411		782.15000	0.78215	1,714.110		0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	1,671.79000		1.67179		739.83000	0.73983	1,671.790		0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.50136		96.58587		7.31679	97.59750		8.54	80,069,686.23	829	9,753.00
R208	On 07/11/2013	Bond Future	6.79	Call	0.02000		0.00002		1.86000	0.00186	0.020	8.40	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	3,972.16000		3.97216		2,962.37000	2.96237	3,972.160	8.40	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	0.03000		0.00003		2.18000	0.00218	0.030	8.40	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	3,914.94000		3.91494		2,905.46000	2.90546	3,914.940	8.40	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	0.04000		0.00004		2.54000	0.00254	0.040	8.41	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	3,857.77000		3.85777		2,848.64000	2.84864	3,857.770	8.41	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	422.67000		0.42267		1,128.34000	1.12834	422.670	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	430.07000		0.43007		124.11000	0.12411	430.070	8.63	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.60043		97.85623		7.40737	98.88117		8.82	81,122,814.67	829	825.00
R208	On 06/02/2014	Bond Future	6.74	Call	343.65000		0.34365		538.44000	0.53844	343.650	8.68	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,017.31000		5.01731		4,187.16000	4.18716	5,017.310	8.68	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	352.11000		0.35211		550.38000	0.55038	352.110	8.68	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	4,969.86000		4.96986		4,143.19000	4.14319	4,969.860	8.68	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	360.72000		0.36072		562.52000	0.56252	360.720	8.68	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	4,922.60000		4.92260		4,099.46000	4.09946	4,922.600	8.68	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.70149		95.77130		7.49931	96.81001		8.90	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	326.71000		0.32671		469.84000	0.46984	326.710	8.62	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	7,877.06000		7.87706		6,981.48000	6.98148	7,877.060	8.62	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	332.60000		0.33260		477.73000	0.47773	332.600	8.62	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	7,826.94000		7.82694		6,933.36000	6.93336	7,826.940	8.62	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	7,776.92000		7.77692		6,885.37000	6.88537	7,776.920	8.62	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	338.57000		0.33857		485.73000	0.48573	338.570	8.62	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.79649		97.11736		7.58453	98.17081		8.75	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,979.56000		2.97956		3,555.32000	3.55532	2,979.560	8.84	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,011.60000		3.01160		2,533.91000	2.53391	3,011.600	8.84	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	3,004.82000		3.00482		3,583.31000	3.58331	3,004.820	8.85	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	2,987.49000		2.98749		2,512.53000	2.51253	2,987.490	8.85	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	3,030.18000		3.03018		3,611.41000	3.61141	3,030.180	8.85	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	2,963.52000		2.96352		2,491.30000	2.49130	2,963.520	8.85	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	4,337.24000		4.33724		5,039.68000	5.03968	4,337.240	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,986.83000		1.98683		1,635.82000	1.63582	1,986.830	9.02	0.00	0	630.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 06/11/2014	Bond Future			7.91361		95.02182		7.69104	96.08929			0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	2,289.26000		2.28926		1,221.79000	1.22179	2,289.260		0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	2,240.23000		2.24023		1,172.76000	1.17276	2,240.230		0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	2,191.22000		2.19122		1,123.75000	1.12375	2,191.220		0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.98083		74.57509		8.83649	75.68162		18.28	1,097,372,449.35	14,715	5,043.00
R209	On 07/11/2013	Bond Future	8.65	Call	57.79000		0.05779		247.98000	0.24798	57.790	18.22	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	2,632.75000		2.63275		1,716.41000	1.71641	2,632.750	18.22	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	201.16000		0.20116		599.80000	0.59980	201.160	18.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,669.62000		1.66962		961.73000	0.96173	1,669.620	18.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	217.40000		0.21740		633.50000	0.63350	217.400	18.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	1,607.78000		1.60778		917.35000	0.91735	1,607.780	18.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	234.63000		0.23463		668.38000	0.66838	234.630	18.32	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,547.05000		1.54705		874.27000	0.87427	1,547.050	18.32	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	2,107.86000		2.10786		3,144.52000	3.14452	2,107.860	18.60	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	111.67000		0.11167		41.80000	0.04180	111.670	18.60	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	3,099.93000		3.09993		4,187.94000	4.18794	3,099.930	18.70	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	28.02000		0.02802		9.50000	0.00950	28.020	18.70	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	3,784.55000		3.78455		4,884.58000	4.88458	3,784.550	18.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	9.61000		0.00961		3.11000	0.00311	9.610	18.77	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	5,148.85000		5.14885		6,254.83000	6.25483	5,148.850	18.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	0.79000		0.00079		0.24000	0.00024	0.790	18.90	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			9.07074		75.55591		8.92214	76.67704		20.48	1,111,805,215.65	14,715	15,624.00
R209	On 06/02/2014	Bond Future	8.54	Call	1,597.12000		1.59712		2,006.20000	2.00620	1,597.120	20.40	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,727.17000		5.72717		5,015.12000	5.01512	5,727.170	20.40	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	1,621.20000		1.62120		2,034.40000	2.03440	1,621.200	20.40	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,670.12000		5.67012		4,962.19000	4.96219	5,670.120	20.40	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	1,645.51000		1.64551		2,062.84000	2.06284	1,645.510	20.40	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,613.44000		5.61344		4,909.64000	4.90964	5,613.440	20.40	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.16066		73.42371		9.00765	74.55996		20.25	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	982.32000		0.98232		1,217.30000	1.21730	982.320	19.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,770.67000		11.77067		10,869.40000	10.86940	11,770.670	19.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	995.94000		0.99594		1,233.39000	1.23339	995.940	19.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,693.63000		11.69363		10,794.83000	10.79483	11,693.630	19.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,009.69000		1.00969		1,249.63000	1.24963	1,009.690	19.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,616.86000		11.61686		10,720.55000	10.72055	11,616.860	19.72	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.24608		74.45584		9.08857	75.60815		20.08	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	4,545.39000		4.54539		5,138.95000	5.13895	4,545.390	20.11	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	6,058.82000		6.05882		5,500.07000	5.50007	6,058.820	20.11	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	4,578.34000		4.57834		5,174.48000	5.17448	4,578.340	20.11	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	6,017.19000		6.01719		5,461.02000	5.46102	6,017.190	20.11	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,611.40000		4.61140		5,210.13000	5.21013	4,611.400	20.12	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,975.79000		5.97579		5,422.21000	5.42221	5,975.790	20.12	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.34196		72.30821		9.17970	73.47589			0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	2,570.75000		2.57075		1,403.07000	1.40307	2,570.750		0.00	0	0.00

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 06/11/2014	Bond Future	9.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	2,495.75000		2.49575	1,328.07000	1.32807	2,495.750			0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	2,420.86000		2.42086	1,253.18000	1.25318	2,420.860			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			159.99	159.42404	159.42404	159.42289	159.42289				197,207,537.48	1,237	1,319.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000	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	565.96000	0.56596	565.96000	567.11000	0.56711	565.960			0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000	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	575.96000	0.57596	575.96000	577.11000	0.57711	575.960			0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000	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	585.96000	0.58596	585.96000	587.11000	0.58711	585.960			0.00	0	0.00
R210	On 06/02/2014	Bond Future			161.49	161.54072	161.54072	161.53957	161.53957				199,825,870.64	1,237	1,237.00
R210	On 06/02/2014	Bond Future	161.49	Call	50.72000	0.05072	50.72000	49.57000	0.04957	50.720			0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	40.72000	0.04072	40.72000	39.57000	0.03957	40.720			0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	30.72000	0.03072	30.72000	29.57000	0.02957	30.720			0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R211	On 07/11/2013	Bond Future			129.99	128.79938	128.79938	128.80452	128.80452				0.00	0	522.00
R211	On 07/11/2013	Bond Future	129.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	1,190.62000	1.19062	1,190.62000	1,185.48000	1.18548	1,190.620			0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	1,200.62000	1.20062	1,200.62000	1,195.48000	1.19548	1,200.620			0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put	1,210.62000	1.21062	1,210.62000	1,205.48000	1.20548	1,210.620			0.00	0	0.00
R211	On 06/02/2014	Bond Future			128.99	128.99932	128.99932	129.00456	129.00456				0.00	0	0.00
R211	On 06/02/2014	Bond Future	128.99	Call	9.32000	0.00932	9.32000	14.56000	0.01456	9.320			0.00	0	0.00
R211	On 06/02/2014	Bond Future	128.99	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Call	0.00000	0.00000	0.00000	4.56000	0.00456	0.000			0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Put	0.68000	0.00068	0.68000	0.00000	0.00000	0.680			0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Put	10.68000	0.01068	10.68000	5.44000	0.00544	10.680			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R212	On 07/11/2013	Bond Future			132.99	131.82884	131.82884	131.82990	131.82990				3,097,186,766.96	23,494	150.00
R212	On 07/11/2013	Bond Future	132.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	1,161.16000	1.16116	1,161.16000	1,160.10000	1.16010	1,161.160			0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	1,171.16000	1.17116	1,171.16000	1,170.10000	1.17010	1,171.160			0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	1,181.16000	1.18116	1,181.16000	1,180.10000	1.18010	1,181.160			0.00	0	0.00
R212	On 06/02/2014	Bond Future			131.92	131.92164	131.92164	131.92269	131.92269				3,099,367,010.16	23,494	21,791.00
R212	On 06/02/2014	Bond Future	132.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 06/02/2014	Bond Future	132.99	Put	1,068.36000		1.06836		1,067.31000	1.06731	1,068.360		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Put	1,078.36000		1.07836		1,077.31000	1.07731	1,078.360		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Put	1,088.36000		1.08836		1,087.31000	1.08731	1,088.360		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			8.82635		85.34584		8.66202	86.63195		16.84	567,805,873.52	6,653	10,087.00
R213	On 07/11/2013	Bond Future	8.59	Call	157.44000		0.15744		557.16000	0.55716	157.440	16.90	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	2,016.26000		2.01626		1,129.87000	1.12987	2,016.260	16.90	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	170.61000		0.17061		588.81000	0.58881	170.610	16.91	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	1,949.57000		1.94957		1,081.66000	1.08166	1,949.570	16.91	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	184.64000		0.18464		621.62000	0.62162	184.640	16.92	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	1,883.86000		1.88386		1,034.73000	1.03473	1,883.860	16.92	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.92450		86.46832		8.75497	87.77140		18.71	644,448,388.96	7,453	9,765.00
R213	On 06/02/2014	Bond Future	8.29	Call	1,454.10000		1.45410		1,888.43000	1.88843	1,454.100	18.55	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	6,486.53000		6.48653		5,617.78000	5.61778	6,486.530	18.55	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	1,476.29000		1.47629		1,915.14000	1.91514	1,476.290	18.56	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	6,426.04000		6.42604		5,561.81000	5.56181	6,426.040	18.56	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	1,498.72000		1.49872		1,942.10000	1.94210	1,498.720	18.56	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	6,365.90000		6.36590		5,506.20000	5.50620	6,365.900	18.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.01900		84.08912		8.84425	85.40961		18.41	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,002.19000		1.00219		1,270.88000	1.27088	1,002.190	17.97	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	12,305.24000		12.30524		11,253.44000	11.25344	12,305.240	17.97	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	12,228.95000		12.22895		11,179.87000	11.17987	12,228.950	17.97	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,015.60000		1.01560		1,287.01000	1.28701	1,015.600	17.97	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,029.14000		1.02914		1,303.30000	1.30330	1,029.140	17.97	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	12,152.91000		12.15291		11,106.58000	11.10658	12,152.910	17.97	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.11006		85.27089		8.92983	86.61011		18.25	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,552.97000		4.55297		5,223.24000	5.22324	4,552.970	18.31	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	6,571.51000		6.57151		5,902.56000	5.90256	6,571.510	18.31	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,586.04000		4.58604		5,259.25000	5.25925	4,586.040	18.31	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	6,528.57000		6.52857		5,862.56000	5.86256	6,528.570	18.31	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,619.23000		4.61923		5,295.37000	5.29537	4,619.230	18.32	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	6,485.84000		6.48584		5,822.76000	5.82276	6,485.840	18.32	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.21446		82.87502		9.02848	84.23212			0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	2,765.97000		2.76597		1,408.87000	1.40887	2,765.970	0.00	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	2,690.36000		2.69036		1,333.26000	1.33326	2,690.360	0.00	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	2,614.84000		2.61484		1,257.74000	1.25774	2,614.840	0.00	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			9.13603		74.95834		8.99672	76.05387		20.42	138,672,929.00	1,850	577.00
R214	On 07/11/2013	Bond Future	7.79	Call	0.00000		0.00000		0.00000	0.00000	0.000	19.88	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	11,833.90000		11.83390		10,738.37000	10.73837	11,833.900	19.88	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	0.00000		0.00000		0.00000	0.00000	0.000	19.88	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	11,734.75000		11.73475		10,639.22000	10.63922	11,734.750	19.88	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	0.00000		0.00000		0.00000	0.00000	0.000	19.88	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	11,635.80000		11.63580		10,540.27000	10.54027	11,635.800	19.88	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.22913		75.94425		9.08555	77.05418		22.22	140,496,862.50	1,850	2,413.00
R214	On 06/02/2014	Bond Future	8.99	Call	2,656.68000		2.65668		3,189.53000	3.18953	2,656.680	22.22	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	4,521.00000		4.52100		3,943.92000	3.94392	4,521.000	22.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 06/02/2014	Bond Future	9.00	Call	2,688.78000		2.68878		3,225.59000	3.22559	2,688.780	22.22	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	4,473.54000		4.47354		3,900.42000	3.90042	4,473.540	22.22	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	2,721.55000		2.72155		3,262.34000	3.26234	2,721.550	22.23	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	4,426.90000		4.42690		3,857.76000	3.85776	4,426.900	22.23	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.31857		73.67661		9.17071	74.80147		21.89	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	3,529.94000		3.52994		4,064.99000	4.06499	3,529.940	21.89	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	6,069.79000		6.06979		5,479.98000	5.47998	6,069.790	21.89	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	3,561.63000		3.56163		4,099.68000	4.09968	3,561.630	21.89	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	6,022.00000		6.02200		5,435.19000	5.43519	6,022.000	21.89	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	3,593.89000		3.59389		4,134.95000	4.13495	3,593.890	21.90	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	5,974.91000		5.97491		5,391.11000	5.39111	5,974.910	21.90	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.21624		96.91204		9.08696	98.20895			831,020,743.00	8,575	10,043.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	15,609.12000		15.60912		14,312.21000	14.31221	15,609.120		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	15,479.79000		15.47979		14,182.88000	14.18288	15,479.790		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	15,350.72000		15.35072		14,053.81000	14.05381	15,350.720		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.31260		98.18670		9.17915	99.50059			841,950,952.50	8,575	9,355.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	2,210.03000		2.21003		896.14000	0.89614	2,210.030		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	2,108.76000		2.10876		794.87000	0.79487	2,108.760		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	2,007.68000		2.00768		693.79000	0.69379	2,007.680		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.40529		95.07999		9.26765	96.41154			0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	3,609.92000		3.60992		2,278.37000	2.27837	3,609.920		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	3,507.79000		3.50779		2,176.24000	2.17624	3,507.790		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	3,405.85000		3.40585		2,074.30000	2.07430	3,405.850		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			20,027.46000		20,027.46000		19,872.81000	19,872.81000			0.00	0	0.00

**Total for Derivatives :** **40,729,410,229.88**      **354,024**      **2 120 090.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.55706			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.46000		109.45114		6.46000	104.55229			339,796,000,000.00	52,600,000	52,600,000.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.76839			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			7.99000		106.64177		7.99000	106.61869			1,598,000,000,000.00	200,000,000	3,500,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	101.37606			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	101.49928			0.00	0	220,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB013		On 21/11/2018	Spot Bond	8.85500	101.56469		8.85500	101.54077			0.00	0	1,580,000,000.00
AB06		On 27/03/2015	Spot Bond	6.81000	102.56649		6.81000	102.54752			1,248,954,000,000.00	183,400,000	448,200,000.00
AB07		On 07/03/2014	Spot Bond	5.34500	102.58234		5.34500	102.56759			0.00	0	1,507,170,200.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.01894			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	8.13500	106.49152		8.13500	106.46807			0.00	0	500,000,000.00
ABCP12		On 20/09/2014	Spot Bond	0.88000	135.11803		0.88000	135.10177			0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond	2.25000	131.45886		2.25000	266.37306			0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.34174			0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.08898			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.41168			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.88479			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.92481			0.00	0	200,000,000.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.95136			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.13393			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	7.17000	107.13435		7.17000	107.11350			0.00	0	370,000,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.95151			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	6.59500	103.46974		6.59500	103.45119			0.00	0	0.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.50917			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.68292			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.52308			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.52911			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.57572			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.79972			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.92840			0.00	0	0.00
ABL18		On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.89562			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL19	On 25/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.02305			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.24346			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.25377			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.33000	129.15371		5.33000	129.12285			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		2.95000	125.21947		2.95000	125.19729			0.00	0	267,596,900.00
ABLI04	On 11/10/2016	Spot Bond		2.83000	116.25667		2.83000	116.23652			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.48000	99.96101		4.48000	99.93937			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.82500	101.41615		5.82500	102.57106			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		10.53500	116.19351		10.53500	116.16109			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.68617			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.89755			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.94733			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.99506			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.13000	111.30707		4.13000	111.28395			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	42.28866		100.00000	42.18509			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		1.99000	163.78485		1.99000	163.76022			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	155.48104		2.76000	155.45446			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.02000	168.23484		2.02000	168.20943			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.20000	165.12466		2.20000	165.09886			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.53125	73.55360		7.53125	73.52778			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.53125	73.55360		7.53125	73.52778			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	90.47000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.81742			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	91.80000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	90.66000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	91.35000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	87.28000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	86.88000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.49849			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.38663			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	86.45000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.13500	106.08332		6.13500	106.06581			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.25000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	87.89000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	90.09000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.43000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.66947			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.70000	113.60344		6.70000	113.58275			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.38135			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	82.69000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	85.64000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.77000	93.14092		2.77000	100.09749			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.73000	98.72369		2.73000	145.75926			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.80000	111.36488		2.80000	191.07478			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	84.76000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.19000	92.08537		9.19000	92.50715			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	92.75000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.50000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	106.10364			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	90.10000			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		9.46000	110.37218		9.46000	111.63333			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		9.40500	112.00496		9.40500	112.06567			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.48500	91.28414		8.48500	91.26329			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.39000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.06000			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		9.50000	110.58225		9.50000	111.32045			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	93.44000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		7.83500	108.77990		7.83500	108.75682		1,544,278,500,000.00	197,100,000	81,500,000.00	
ABS5	On 01/05/2015	Spot Bond		6.41000	102.75204		6.41000	102.73414		267,938,000,000.00	41,800,000	1,840,700,000.00	
ABS6	On 01/06/2020	Spot Bond		8.46000	102.23990		8.46000	102.21675		1,227,546,000,000.00	145,100,000	1,140,500,000.00	
ABS7	On 11/09/2026	Spot Bond		9.66000	95.08646		9.66000	95.06168		0.00	0	0.00	
ABS9	On 17/03/2016	Spot Bond		7.16000	106.00285		7.16000	105.98225		0.00	0	140,000,000.00	
ABSI1	On 11/06/2014	Spot Bond		1.58000	129.66532		1.58000	129.64729		0.00	0	500,000,000.00	
ABSI2	On 07/12/2023	Spot Bond		2.06000	133.46292		2.06000	270.43522		0.00	0	0.00	
ABSI3	On 31/01/2017	Spot Bond		0.82000	123.78893		0.82000	126.53490		0.00	0	0.00	
ABSI4	On 31/01/2022	Spot Bond		1.97500	124.46362		1.97500	126.94472		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000	32.10415	100.00000	32.02638				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.86000	106.23593	10.86000	106.20490				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.92933				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	2.52687	100.00000	2.52068				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.98188				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.72751				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	15.06129	100.00000	15.02441				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.87678				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	59.60020	11.00000	59.58316				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	9.63923	100.00000	9.61562				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.45880				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.70332				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	100.97047				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.07398				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.92429				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.95549				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.96922				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.05842				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.05842				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.07136				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.89935				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.07136				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.04547				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	85.53881				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.88179				0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.04597				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.77073				0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.86821				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.93682				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		100.00000	0.00000	100.96780				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000		100.00000	0.00000	100.98027				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000		100.00000	0.00000	100.95533				0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.80571				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.89936				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.91500		106.36025	8.91500	106.33449				0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.82453				0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.14000		102.79075	7.14000	102.77098				0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.02251				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000		100.00000	0.00000	100.16124				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000		100.00000	0.00000	100.89971				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.15094				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	78.93799				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	151.70956				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	151.72850				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	100.92425				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.41125				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL131	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.41125			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.15094			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.30842			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.89301			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.88552			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	102.03298			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.24704			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	102.03213			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.61663			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.75624			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.97908			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	103.36794			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.77698			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.92801			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.77699			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.76322			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.90821			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.95209			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.80827			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.78700			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.82828			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.90571			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.86198			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.81202			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.82578			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL161		On 20/03/2022	Spot Bond		10.23000	101.30378	10.23000	101.27586			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.83937			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.81827			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond		0.00000	100.00000	0.00000	101.14911			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	112.38334			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.77483			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond		8.93000	107.48219	8.93000	107.45654			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.90190			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond		1.75000	109.89461	1.75000	110.00221			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.82453			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.82686			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.88393			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	100.91489			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	100.85297			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.90870			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.87774			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.94583			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	103.19931			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	100.92108			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	102.37145			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	100.90870			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.87997			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	100.93290			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	100.94912			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.81813			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.83689			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.95296			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.94336			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.01382			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.89013			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.00393			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.00764			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.01382			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.20702			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.96438			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.96438			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	111.35879			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	112.97390			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.82817			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.81949			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.29830			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.84304			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.84677			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.88393			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.82941			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.63170			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.62022			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.87326			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.03056			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.82435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AER01U	On 18/11/2016	Spot Bond	100.00000		6.67482	100.00000	6.65865				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.34575				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.50099				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.60442				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.32752				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.36394				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.41241				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	100.31538				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.47000		98.35748	7.47000	98.33767				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	100.41625				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	100.48980				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	7.90000		104.13922	7.90000	104.11693				955,110,000,000.00	120,900,000	105,573,200.00
AIR02	On 30/04/2023	Spot Bond	9.10000		116.37697	9.10000	116.34852				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		60.35552	100.00000	60.20931				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.78000		110.41272	6.78000	110.39239				0.00	0	730,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		57.48560	100.00000	57.34634				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		11.87775	100.00000	11.85131				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.98000		150.62157	2.98000	150.59487				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.83000		101.35513	4.83000	129.25687				0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.87514				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.91298				0.00	0	300,000,000.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.40699				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.40579				0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.36589				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.92813				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.70788			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.40000		106.48457		8.40000	106.46050			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.33462			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.18111			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		88.10827	100.00000	87.89948				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.06566			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.77000		109.72386		6.77000	109.70379			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.72153			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.65259			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.57500		102.68999		6.57500	102.67175			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.28500		106.36574		8.28500	106.34203			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.01733			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.60867		104.93984		10.60867	103.57861			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.54562		102.54310		10.54562	102.03070			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.59650		102.41847		10.59650	101.95465			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.97093			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.64738		102.48636		10.64738	101.87895			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.58270		101.81711		11.58270	101.79477			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.99525			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.99525			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.99532			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.85867		101.37483		10.85867	101.25240			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.77970		103.65033		10.77970	101.98445			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.54562		102.54310		10.54562	102.03070			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.73104		102.97156		10.73104	102.18065			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA16	On 30/09/2016	Spot Bond		9.92990	96.35065		9.92990	101.66170			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.94178			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.93024			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.93024			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.87751			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		10.33436	101.57705		10.33436	101.33740			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.06000	101.19503		11.06000	101.16504			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	94.46932			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	69.17939		10.22500	98.60626			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	80.93558			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.84944			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	77.19499		12.22500	100.90150			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.91586			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		10.80000	64.72793		10.80000	101.21843			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.88710			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.91107			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.91107			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	95.49449			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.87559			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.66087			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.92209			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.58620			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	100.92209			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB02	On 31/03/2016	Spot Bond	13.60867	105.11380		13.60867	103.82882			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.89647	102.67606		14.89647	102.64860			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.80474	102.48772		13.80474	102.07293			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.22107			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.22107			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.22107			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.26848			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	11.26028		100.00000	11.23892			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.44485		100.00000	20.39533			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.60711		100.00000	18.56204			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.48587		100.00000	11.45805			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.48587		100.00000	11.45805			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.88697		100.00000	13.85333			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.03282		100.00000	12.00367			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	73.55619		100.00000	73.41635			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.29604			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.99563			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.01991			0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000	82.20721		100.00000	82.02247			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.96000	105.70253		1.96000	172.11932			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.02000	97.64231		8.02000	143.81999			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.02000	98.96093		8.02000	144.11678			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.40500	98.05730		8.40500	98.03513			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	99.93564			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.50921			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
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.11471			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.84868			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	63.69029		100.00000	63.53600			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		7.49000	99.41156		7.49000	99.39137			0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.25126			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.27124			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.27732			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.29756			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.31779			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.37411			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	8.92984		100.00000	8.90821			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.10282			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.10845			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.11086			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.11167			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.12130			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.13413			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	8.73702		100.00000	8.71586			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	8.73702		100.00000	8.71586			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.86213			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.93695			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.95735			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A4	On 15/03/2017	Spot Bond		7.88500	103.89961		7.88500	103.87742			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.01853			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.12711			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	6.24521		100.00000	6.22991			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	6.24521		100.00000	6.22991			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		5.82000	105.69143		5.82000	105.67496			0.00	0	60,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.81131			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.65105			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.17683			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.54239			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.18789			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.40574			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.18421			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.25258			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.37682			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.89378			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	102.73162			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.89945			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	14.14613		100.00000	14.11185			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.39500	106.37516		6.39500	106.35666			333,819,000,000.00	52,200,000	34,200,000.00
CBL08	On 02/11/2016	Spot Bond		8.93500	113.44370		8.93500	113.41631			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.19391			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.61473			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.63500	104.15868		8.63500	104.13476			301,361,500,000.00	34,900,000	689,300,000.00
CBL12	On 06/09/2018	Spot Bond		10.71000	104.12972		10.71000	104.09971			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.10032			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	10.96000		105.31040		10.96000	105.27987			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.74127			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.82500		106.23823		8.82500	106.21331			1,637,920,000,000.00	185,600,000	40,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.95141			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.40000		100.80318		11.40000	100.77282			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.01810			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.31527			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.98278			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.81000		93.81187		9.81000	93.78745			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.85000		121.31477		9.85000	121.28290			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.70000		117.15089		9.70000	117.12057			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.05000		116.36001		9.05000	116.33156			1,810,000,000,000.00	200,000,000	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.62589			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.18500		103.04337		11.18500	103.01240			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.79474			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.02620			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.49951			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.57408			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.37721			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.44692			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.65195			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.62256			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.77788			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.14925			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN156		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.17831			0.00	0	0.00
CLN157		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.17831			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.81657			0.00	0	0.00
CLN167		On 30/04/2014	Spot Bond	100.00000	83.55484	100.00000	83.37121			0.00	0	0.00
CLN168		On 30/04/2014	Spot Bond	100.00000	83.55484	100.00000	83.37121			0.00	0	0.00
CLN169		On 30/04/2014	Spot Bond	100.00000	83.55484	100.00000	83.37121			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.92432			0.00	0	0.00
CLN172		On 30/04/2014	Spot Bond	100.00000	83.55484	100.00000	83.37121			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.27365			0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.24924			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	103.49004	10.11000	103.46232			0.00	0	0.00
CLN185		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.24924			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.53720			0.00	0	0.00
CLN187		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN188		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	106.21149			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	100.56021	2.76000	113.84699			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	110.80292	3.14000	113.76501			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	101.50753	8.25000	101.48486			0.00	0	0.00
CLN195		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN196		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.24924			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.24924			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	118.77820	3.10000	113.36790			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	118.65592	2.40000	113.25335			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.34044			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN211	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.26237			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.38367			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.38904			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		7.76000	102.42739		7.76000	102.40597			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.45207			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.44531			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.28321			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.28774			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		7.81000	102.56169		7.81000	102.54011			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		7.81000	102.56169		7.81000	102.54011			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	106.36824			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	107.81965			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		7.86000	105.75649		7.86000	105.73421			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.94929			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.05657			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.33471			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.33471			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	66.47667		100.17539	66.31359			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.35092			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.84290			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.96379			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.28948			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.38048			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	101.85453		9.35000	101.82924			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	101.85453		9.35000	101.82924			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.28942		0.00		0	0.00	
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.29329		0.00		0	0.00	
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	93.24910		0.00		0	0.00	
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.19330		0.00		0	0.00	
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.87707		0.00		0	0.00	
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.14883		0.00		0	0.00	
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.70802		0.00		0	0.00	
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.70802		0.00		0	0.00	
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.70802		0.00		0	0.00	
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.70802		0.00		0	0.00	
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.70802		0.00		0	0.00	
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.72758		0.00		0	0.00	
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.76000		0.00		0	410,000,000.00	
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.76000		0.00		0	0.00	
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.76000		0.00		0	0.00	
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.76000		0.00		0	0.00	
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.76000		0.00		0	0.00	
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.76543		0.00		0	0.00	
CLN262	On 26/03/2019	Spot Bond	8.73000	104.96255	8.73000	104.93778		0.00		0	0.00	
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.11918		0.00		0	0.00	
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.36072		0.00		0	0.00	
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.83333		0.00		0	0.00	
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.83333		0.00		0	0.00	
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.09487		0.00		0	0.00	
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.09281		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.03673			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.27963			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.87155			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.86536			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.88066			0.00	0	4,190,000,000.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.37711			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.58029			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.58011			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.87816			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	105.79585			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.09151			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.77074			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.68819			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.84057			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.98293			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.98293			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.98293			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.98293			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.89024			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.29171			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.19260			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.88470			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.87386			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.78620			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.87386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.62184			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.02042			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.78642			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.78642			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.78160			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	113.42616			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.72780			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	113.60203			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	112.96018			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	113.37845			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	110.43951			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	110.48321			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	113.91150			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.80653			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.47000	94.49430		10.47000	94.42681			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		10.99000	95.54527		10.99000	95.92459			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74307			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.02864			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.81144			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.23117			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.10677			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	102.26803		8.80500	100.11909			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.89013			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.23372			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	107.15444			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.93593			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.95449			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	101.02617			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.96438			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.38307			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.38307			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.38307			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.07412			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.72393			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.24520			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74307			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	97.91711			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	97.92663			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.19556			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.15802			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.20741			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74789			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.38844			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.70271			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.48734			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.47522			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.15633			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.88602			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.36184			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.36292			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.14722				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	36.95586	7.01000	37.56973				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	147.45245				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	8.40500	98.05730	8.40500	130.29550				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.02000	32.73871	8.02000	143.81999				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.02000	33.13551	8.02000	144.11678				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	86.33002				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	86.21313				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.53046				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.53046				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.96174				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.89186				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.90564				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.90870				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.23117				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.81701				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.31000	110.64891	8.31000	106.86733				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.28500	106.45400	8.28500	106.43039				0.00	0	690,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.72000	120.38259	9.72000	120.35137				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.66000	110.40585	7.66000	110.38318				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.31000	109.00918	9.31000	108.98177				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.78000	96.77415	9.78000	96.74877				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.75000	96.94821	10.75000	96.92032				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.75000	94.57111	10.75000	94.54405				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.25546			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.30248			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.18181			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.06724			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.63704			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.23610			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.17000		92.60699		12.17000	95.69067			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		9.91974		100.00000	9.88844			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.13005			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.56000		99.34939		7.56000	98.36523			0.00	0	430,000,000.00
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.10383			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.72962			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	97.83213			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.83965			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.86999			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.91446			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.54000		125.85771		6.54000	125.83557			0.00	0	661,831,100.00
DV22	On 07/02/2020	Spot Bond	7.89000		109.89843		7.89000	109.87533		3,943,407,798,000.00	499,798,200	4,149,443,200.00	
DV23	On 27/02/2023	Spot Bond	8.45000		111.75737		8.45000	111.73223		2,341,499,225,000.00	277,100,500	9,077,463,700.00	
E170	On 01/08/2020	Spot Bond	7.54500		134.53018		7.54500	134.50310			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	105.78478			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.55667			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.68754			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.77440			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.40094			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL15	On 29/06/2015	Spot Bond	0.10000	105.83033	0.10000	132.09750				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.16000	114.60162	2.16000	114.58380				0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.21000	102.75801	2.21000	102.74198				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.28000	101.53761	2.28000	102.05020				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.21000	109.52711	9.21000	109.50032				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.06000	110.39840	9.06000	110.37138				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.80000	101.67057	9.80000	101.64370				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.45500	90.15283	10.45500	98.41106				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.40051				0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.96980				0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.09788				0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.19733				0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.85472				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	58.73634	100.00000	58.59249				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	96.08355	100.00000	95.83333				0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond	100.00000	100.52814	100.00000	100.25935				0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000	95.05208	100.00000	94.80519				0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000	93.50872	100.00000	93.27611				0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000	88.56914	100.00000	88.36600				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	130.53885	3.00000	130.51575				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.72000	107.71020	10.72000	107.67964				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	105.69037				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.23501				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.56702				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.32000	85.00553	9.32000	98.26216				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.62673			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.63513			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.49656			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.46706			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.66711			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.62651			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.37926			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.42197			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.35007			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.41389			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.33731			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.39050			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.20000		104.05403		6.20000	104.03657			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.12500		108.41383		7.12500	108.39298			981,529,312,500.00	137,758,500	17,144,858,500.00
ES23	On 25/01/2023	Spot Bond	8.07500		115.14875		8.07500	115.12398			964,962,500.00	119,500	23,420,119,500.00
ES26	On 02/04/2026	Spot Bond	8.61500		94.98132		8.61500	94.95931			4,014,395,301,000.00	465,977,400	7,897,871,500.00
ES33	On 15/09/2033	Spot Bond	9.62500		82.39572		9.48000	83.47215			340,678,444,837,500.00	35,395,163,100	06,200,263,100.00
ES42	On 25/04/2042	Spot Bond	9.73500		88.43540		9.73500	88.41230			0.00	0	14,200,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.32254			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.34630			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.73824			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.13321			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.86030			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.56253			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.33974		100.00000	10.31470			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR003U	On 02/08/2023	Spot Bond	100.00000		10.06211	100.00000	10.03773				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.47797				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.54432				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.67691				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.80930				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.66000		103.19471	6.66000	103.17603				0.00	0	1,380,000,000.00
FRB05	On 21/12/2018	Spot Bond	8.80000		101.97178	8.80000	101.94779				0.00	0	810,000,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.89688				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.89681				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.21417				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000	0.00000	102.40501				0.00	0	140,000,000.00
FRBC21	On 21/12/2018	Spot Bond	10.60000		109.92250	10.60000	109.89149				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000	0.00000	99.36239				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.07500		125.19713	2.07500	126.01782				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.09000		133.14403	2.09000	269.78885				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.48000		96.83024	2.48000	103.00969				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.71000		98.95870	2.71000	146.10632				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.69000		113.16489	2.69000	194.16371				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.97000		113.10455	6.97000	113.08314				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.05000		57.86496	8.05000	57.15608				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49600		36.94798	9.49600	36.04100				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000		35.69969	9.73000	34.77909				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000	0.00000	104.22524				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	102.11016				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	103.68853				0.00	1,600,000,000	1,600,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.26783			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.04828			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.04828			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.60566			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.01153			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.08658			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.30755			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.92438			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.02672			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	103.19535			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.34089		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.34089		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.28721			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.01382			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.24799			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.35241			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.96067			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	111.12671			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.49823			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.99529			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.27388		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.18155			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.41618			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.06567			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.13967			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.34382			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.24430			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.40392			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.49211			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.34014			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.29716			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.15815			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.13597			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.43579			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.41740			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.36713			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.43824			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.21356			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.22569		100.09221	13.19328			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.89261			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.15829			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.08132			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.22343			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.87419			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.85842			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.00168			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	101.01418			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.91559			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.93965			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.26644			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.90340			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.88700			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.92108			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.47176		13.22500	51.45337			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.86164			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.86288			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.32335			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.90747			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.72500	88.11592		3.72500	91.14541			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.95201			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.95201			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.58374			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.74307			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.12834			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.24149			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.89013			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.86659			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	99.97633			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.03482			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.42525			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	99.97660			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.17647			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.20493			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.42539			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.29852			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.00536			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.99920			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.29566			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.84324			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.16028			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.31500	119.87331		3.31500	115.14334			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.01912			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.03035			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.29500	109.82171		3.29500	115.31001			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.16000	99.00022		1.16000	120.19948			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.31500	106.85210		3.31500	115.14334			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.14000	104.51600		2.14000	121.47897			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.21000	103.50772		2.21000	124.94757			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.18222			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	97.65691			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.44576			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.47284			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.87435			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.01168			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	105.76434			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.19612			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.14879			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.96809			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.33737			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.96685			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.97197			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	93.03487			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	93.20518			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.80216	100.00000	8.78060				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	10.68158	100.00000	10.64787				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.28000	140.25053	4.28000	140.22064				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.54846				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.31129				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	102.78665				0.00	0	6,500,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.75420				0.00	1,771,000,000	1,771,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	104.29518				0.00	1,900,000,000	1,900,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.70322				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.58450				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.60000	127.86227	2.60000	259.08287				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.10000	133.03794	2.10000	269.57381				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.82000	125.66298	2.82000	254.62502				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.44500	102.99245	2.44500	122.65478				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.14977				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.97500	126.96371	1.97500	123.06318				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.29722				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.55257				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	100.01780				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.79401				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.95000	91.11995	2.95000	91.10393				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS69	On 31/05/2017	Spot Bond	104.97509		14.48448		104.97509	14.44744			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		18.76910		101.07593	18.72269			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		10.47567		100.44759	10.44990			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.84392			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		17.10250		100.76967	17.06033			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.52000		100.58519		2.52000	100.56861			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	100.79840			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.50116			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.44000		96.23058		2.44000	103.41883			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.21468			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.47000		95.94497		2.47000	103.11180			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.46251			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.30000		130.93046		2.30000	336.15592			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.59960			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.94347			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.94730			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.95004			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.33151			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.19681			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.69133			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.52181			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.66500		103.77047		5.66500	103.75446			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.00000		104.79244		6.00000	104.77533			18,000,000,000,000.00	3,000,000,000	9,727,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX16	On 15/09/2016	Spot Bond	6.87000		104.02149		6.87000	104.00208			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.34500		105.02389		7.34500	105.00297			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.53500		111.66124		7.53500	111.63856			0.00	0	50,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.12500		108.37981		8.12500	108.35636			2,185,625,000,000.00	269,000,000	1,331,400,000.00
FRX20	On 01/10/2020	Spot Bond	8.43000		107.72457		8.43000	102.47676			0.00	0	320,000,000.00
FRX23	On 28/02/2023	Spot Bond	9.12000		92.93794		9.12000	92.91505			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.29000		114.33424		9.29000	114.30587			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.03500		97.60896		10.03500	97.58299			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.41500		78.25967		10.41500	78.23784			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.69813			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.73686			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.76816			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.78067			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.81189			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.86187			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.89934			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.06155			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.89505			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.49194			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.63500		103.14215		8.63500	103.11820			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
GPT27	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.08781			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	99.39000			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.77350			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRD194	On 06/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.98547			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.03618			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.03548			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.03336			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond		100.00000	84.88372		100.00000	0.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.42143			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.54794			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.18548			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.18987			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.19836			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.20887			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.22345			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	101.04646			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.71529			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.38013			0.00	0	66,666,700.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.06955			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.72168			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.00066			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.61697			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.84060			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.24824			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.31973			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.96427			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.01720			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB04	On 01/11/2019	Spot Bond	100.00000		1.14727	100.00000	1.13866				0.00	0	45,000,000,000.00
HILC07	On 02/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.17563				0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond	100.00000		84.69126	100.00000	84.50512			2,800,000,000,000,000.00	28,000,000,000	19,800,000,000.00	
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
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	100.27976				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.35243		102.62418	7.35243	101.75072				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	100.29397				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.70578		102.62843	7.70578	108.65492				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.31222				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.15683		102.63919	8.15683	106.53565				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.33450				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	100.36271				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.43410				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.45099				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.68500		113.27278	7.68500	113.24957			1,174,268,000,000.00	152,800,000	4,172,900,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY23	On 07/12/2023	Spot Bond	1.87000		135.50424	1.87000	274.57296				0.00	0	9,398,591,600.00
HWAY24	On 07/12/2024	Spot Bond	1.85000		138.71114	1.85000	275.01295				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.38000		101.25816	9.38000	101.23294			457,744,000,000.00	48,800,000	117,000,000.00	
HWAY35	On 31/07/2035	Spot Bond	9.40000		101.05785	9.40000	101.03263				0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		35.56838	100.00000	35.41025				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		10.35261	100.00000	10.30659				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		43.65890	100.00000	43.33120				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		21.82945	100.00000	21.66560				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		10.91473	100.00000	10.83280				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.83000		109.90636	1.83000	109.89035			57,730,247,622,000.00	31,546,583,400	50,954,891,700.00	
I2038	On 31/01/2038	Spot Bond	2.36000		105.95686	2.35000	106.13525			132,168,150,968,000.00	56,003,453,800	99,191,726,900.00	
I2046	On 31/03/2046	Spot Bond	2.43000		103.14830	2.43000	103.13154			99,764,978,724,000.00	41,055,546,800	42,747,773,400.00	
I2050	On 31/12/2050	Spot Bond	2.42000		110.42524	2.42000	110.40741			11,160,965,464,000.00	4,611,969,200	17,610,000,000.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	92.30000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	6.86000		105.97589	6.86000	105.95614				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	102.15780				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.10384				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.95028				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.14980				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.66500		101.97295	6.66500	101.95476				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.36000		105.92309	7.36000	105.90194				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.98500		108.67186	7.98500	108.64836				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.59500		101.19479	6.59500	101.17704				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.25705				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.33661				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL26	On 18/08/2014	Spot Bond	4.13000		111.69865		4.13000	111.67551			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.18000		104.48556		7.18000	104.46554			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.01587			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.01690			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.98000		105.49152		0.98000	125.90894			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.04500		106.04805		2.04500	126.29509			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.28411			0.00	0	1,500,000,000.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.42606			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.65500		104.91433		7.65500	104.89268			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.02045			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.66604			0.00	4,400,000,000	4,400,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.83604			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.23000		102.05553		8.23000	102.03304			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.77500		95.06146		8.77500	95.03928			742,365,000,000.00	84,600,000	30,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.06428			0.00	22,400,000	5,600,000.00
IBL49	On 02/04/2018	Spot Bond	7.73500		86.66038		7.73500	99.20467			1,547,000,000,000.00	200,000,000	100,000,000.00
IBL50	On 02/08/2020	Spot Bond	8.82500		101.60417		8.82500	103.69993			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.01293			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.01570			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.12000		100.56572		7.12000	102.21332			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.01000		100.65175		8.01000	102.50565			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00263		100.00000	0.00262			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.23217			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.24360			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.46000		104.13299		8.46000	99.69293			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.24452		5.00000	100.23091			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.24452		5.00000	100.23091			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.32384		5.00000	101.31024			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.24452		5.00000	100.23091			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.58154		4.00000	100.57053			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.69289			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.62115			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.84871			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	108.20815		9.20000	108.18142			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.72319			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.72319			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.63519			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.30630		100.00000	8.28595			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.21477			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.38099			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.86000	101.30886		8.86000	101.28459			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.14783			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.27902			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.84746			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.09297			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	4.72675		100.00000	4.71200			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond	100.00000	91.02244		100.00000	90.79602			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond	100.00000	83.71560		100.00000	83.52403			0.00	0	0.00
INA347	On 19/11/2013	Spot Bond	5.25000	99.81336		5.25000	99.72746			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA348		On 26/11/2013	Spot Bond		5.25000	99.71315	5.25000	99.62742			0.00	0	0.00
INA349		On 03/12/2013	Spot Bond		5.35000	99.60581	5.35000	99.51863			0.00	0	0.00
INA350		On 10/12/2013	Spot Bond		5.35000	99.50412	5.35000	99.41712			0.00	0	0.00
INA402		On 07/01/2014	Spot Bond		5.45000	99.08274	5.45000	98.99486			0.00	0	0.00
INA403		On 14/01/2014	Spot Bond		5.45000	98.98023	5.45000	98.89254			0.00	0	0.00
INA404		On 21/01/2014	Spot Bond		5.45000	98.87794	5.45000	98.79043			0.00	0	0.00
INA405		On 28/01/2014	Spot Bond		5.45000	98.77586	5.45000	98.68852			0.00	0	0.00
INA406		On 04/02/2014	Spot Bond		5.45000	98.67398	5.45000	98.58683			0.00	0	0.00
IND345		On 05/11/2013	Spot Bond		5.25000	95.01188	5.25000	99.92813			0.00	0	0.00
IND346		On 12/11/2013	Spot Bond		5.25000	99.91377	5.25000	99.82769			0.00	0	0.00
INF405		On 28/01/2014	Spot Bond		0.00000	100.00000	0.00000	100.11672			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond		0.00000	100.00000	0.00000	101.32330			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.82511			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond		10.60867	103.98011	10.60867	102.94743			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond		10.60867	101.85073	10.60867	101.55405			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond		0.00000	100.00000	0.00000	100.91050			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond		0.00000	100.00000	0.00000	101.47564			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.89102			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond		6.50000	100.59927	6.50000	100.58160			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.98293			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.62527			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond		0.00000	100.00000	0.00000	101.19048			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond		0.00000	100.00000	0.00000	101.19048			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond		0.00000	100.00000	0.00000	101.29890			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.01511			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.20426			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.05784			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.85426			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.88059			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.34073			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.36447			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.01370			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.18486			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.71728			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.92958			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	99.95283			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.93510			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.94891			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.69613			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.87769			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.32198			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	96.63473		100.00000	96.38631			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.87751			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond		100.00000	66.66667		100.00000	99.72678			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond		100.00000	96.81698		100.00000	96.56085			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond		100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond		100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.29686			0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond		100.00000	66.66667		100.00000	99.72678			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.39562			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.40449			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.41045			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.87000		103.32220		7.87000	103.30029			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.04500		102.10190		6.04500	102.08539			230,314,500,000.00	38,100,000	8,300,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.14089			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.23500		106.09431		8.23500	106.07066			1,311,012,000,000.00	159,200,000	860,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.52940			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.49165			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.63180			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.92839			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.04000		107.67494		8.04000	107.65175			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	103.12233			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.29563			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.13500		97.95480		3.13500	116.65324			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.89000		94.69676		3.89000	127.18071			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.71213			0.00	0	100,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.52317			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.48672			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.12931			0.00	800,000,000	400,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.80983			0.00	0	100,000,000.00
IV030	On 31/01/2025	Spot Bond	3.83000		89.45463		3.83000	90.21778			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.83000		89.38006		3.83000	96.29940			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.21756			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	99.80789			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.20112			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.84746			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.30000	108.60638		11.30000	108.57340			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.05113			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.89000	93.69178		3.89000	127.18071			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.13792			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.30529			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	5.25000	99.98562		5.25000	99.89942			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	5.25000	99.88506		5.25000	99.79903			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	5.25000	99.78471		5.25000	99.69885			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	5.25000	99.68456		5.25000	99.59888			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	5.35000	99.57673		5.35000	99.48960			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	5.35000	99.47510		5.35000	99.38815			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond	5.45000	99.05343		5.45000	98.96561			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond	5.45000	98.95098		5.45000	98.86334			0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond	5.45000	98.84875		5.45000	98.76129			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond	5.45000	98.74673		5.45000	98.65945			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	99.86879			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.12787			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.14780			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.13760			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.55307			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.88928			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.11146			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.12207			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.91153			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC013		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.11099			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.28782			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.46918			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.15564			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.40459			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.40756			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.41353			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.38670			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.27774			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.12782			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.86785			0.00	0	0.00
IVF404		On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.17679			0.00	0	0.00
IVF406		On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.97019			0.00	0	0.00
JDC02U		On 14/11/2013	Spot Bond	100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
JDC03U		On 29/01/2014	Spot Bond	100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
JDC04U		On 13/03/2014	Spot Bond	100.00000	92.10857		100.00000	91.87944			0.00	0	0.00
JDC05U		On 15/05/2014	Spot Bond	100.00000	63.14946		100.00000	62.95230			0.00	0	0.00
JDC06U		On 15/05/2014	Spot Bond	100.00000	69.71070		100.00000	69.57844			0.00	0	0.00
JDG01		On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.11392			0.00	0	0.00
JDG02U		On 22/01/2015	Spot Bond	100.00000	38.39629		100.00000	38.30327			0.00	0	0.00
JDG03		On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.39146			0.00	0	0.00
JDG03U		On 21/02/2016	Spot Bond	100.00000	16.17780		100.00000	16.13860			0.00	0	0.00
JDG04		On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.41292			0.00	0	0.00
KCF03U		On 30/10/2014	Spot Bond	100.00000	49.63652		100.00000	49.48155			0.00	0	0.00
KSB007		On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.34618			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.08764			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.40000		141.72098		8.40000	141.68877			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.18551			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.82120			0.00	2,200,000,000	5,000,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.09125			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.23500		99.95305		8.23500	99.93113			2,207,803,500,000.00	268,100,000	150,700,000.00
LGL03	On 03/04/2018	Spot Bond	8.38500		69.63121		8.38500	97.98141			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	8.92500		109.96646		8.92500	103.24307			1,110,270,000,000.00	124,400,000	42,400,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.46790			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.11000		103.49489		11.11000	103.46432			0.00	0	980,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.61146			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.07559			0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.90013			0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.50012			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.05661			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.37720			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.80304			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		70.05758		100.00000	69.92337			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		34.17309		100.00000	33.91746			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.96529			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.39721			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.41135			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.49766			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.34308			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.08285			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.80814			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.91927			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.55221			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.00058			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.85721			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.93337			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.13627			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		82.89391	100.00000	82.70929				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		98.75435	100.00000	98.49447				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		86.20760	100.00000	86.00942				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		59.02511	100.00000	58.88055				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		44.31973	100.00000	44.21236				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		14.98761	100.00000	14.95090				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		36.59085	100.00000	36.50123				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000		99.72678	100.00000	99.45504				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.15000	104.34064		8.15000	104.31775			268,135,000,000.00	32,900,000	189,900,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.04346			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.88501			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.96422			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.49458			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.49834			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.51716			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	102.27906			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	102.39424			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.47000	103.62707		7.47000	103.60619			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB4	On 05/01/2019	Spot Bond	8.22000		107.76263		8.22000	107.73904			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.13500		108.30702		9.13500	108.28073			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.33500		107.78235		5.33500	107.76684			2,134,000,000,000.00	400,000,000	3,530,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.77439			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.80566			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.12500		106.22048		9.12500	106.35971			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	6.91000		103.93250		6.91000	103.91299			0.00	0	2,460,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.24627			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.39500		104.98673		8.39500	104.96315			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.19142			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.09500		104.86376		8.09500	104.84103			582,840,000,000.00	72,000,000	198,000,000.00
MTN02	On 13/07/2014	Spot Bond	5.81500		106.09103		5.81500	106.07450			1,376,992,000,000.00	236,800,000	90,000,000.00
MTN02U	On 13/01/2014	Spot Bond	100.00000		84.29561		100.00000	84.10138			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	6.96000		106.68594		6.96000	106.66611			0.00	0	1,450,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.04000		109.72264		8.04000	109.69913			757,368,000,000.00	94,200,000	89,800,000.00
MTN04U	On 27/01/2014	Spot Bond	100.00000		81.65548		100.00000	81.47321			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771		5.70500		100.89771	5.69106			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		5.78251		100.61875	5.76842			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	99.86026			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	99.85659			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	99.85425			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	99.85155			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	99.84909			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.84773			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.83339			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.81647			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.29642	100.00000	100.00000	0.29571			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.29642	100.00000	100.00000	0.29571			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.63000	101.54334		8.63000	101.52002			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		6.81000	100.69507		6.81000	102.16433			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.47872			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.59517			0.00	0	1,500,000,000.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.42162			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.95796			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.60309			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.59859			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.17867			0.00	2,200,000,000	14,500,000,000.00
NBK2A	On 15/09/2015	Spot Bond		6.56000	108.36635		6.56000	108.34703			301,760,000,000.00	46,000,000	879,600,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.34913			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.07000	117.02161		8.07000	116.99604			1,647,087,000,000.00	204,100,000	726,300,000.00
NBK4	On 28/10/2024	Spot Bond		10.57500	33.17799		10.57500	33.16885			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.11000	103.95486		7.11000	103.93491			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.28380			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.29987			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.45500	101.71268		6.45500	101.69512			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.90204			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.31000	105.52454		7.31000	105.50361			830,416,000,000.00	113,600,000	28,600,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.75314			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.39017			0.00	0	100,000,000.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.73269			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.57075			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.41311			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.22546			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	86.04844			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.15555			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.20388			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.22313			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.13061			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.44914			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	82.15317			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.11409			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.97611			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.56488			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.81507			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.84625			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.79626			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.51443			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.76561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.75745			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.75683			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.81000		106.08257		7.81000	106.06012			0.00	0	360,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.23841			0.00	0	420,000,000.00
NED8	On 08/02/2014	Spot Bond	5.59500		102.96635		5.59500	102.95080			694,899,000,000.00	124,200,000	30,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.44832			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.48500		120.29376		11.48500	120.25726			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	111.77793			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.46560			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.11000		161.56323		2.11000	161.53844			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.17500		108.62529		8.17500	108.60164			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.86492			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.28504			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.28504			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.80500		110.19304		8.80500	110.16696			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.31559			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.53722			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.24603			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.23366			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.28492			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.00500		110.18578		9.00500	111.80767			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.33619			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.28496			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.31565			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.20500		110.17894		9.20500	110.15170			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.41815				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.35668				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.33614				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.72504				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.60019				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.37711				0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	6.31000	102.52332	6.31000	102.50612			50,480,000,000,000.00	8,000,000,000	2,000,000,000.00	
NRA018	On 30/11/2018	Spot Bond	7.89000	123.22837	7.89000	123.20232				0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.39000	124.21882	8.39000	124.19062				0.00	0	760,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.00500	169.11640	2.00500	169.09093				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.08000	131.05647	9.08000	131.02468				0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.32884				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.32011				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	102.08793				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.01847				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.90480				0.00	390,000,000	130,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.79527				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.47302				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.90293				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.16703	100.00000	18.12303				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	26.90938	100.00000	26.84418				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.09000	105.42765	6.09000	105.41028			868,434,000,000.00	142,600,000	44,200,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	8.71586	100.00000	8.69474				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	96.07000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	41.54577	100.00000	41.44513				0.00	0	0.00

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	100.20563			0.00	0	0.00
PMM08		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.85539			0.00	0	0.00
PMM09		On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	102.02137			0.00	0	0.00
PNP11		On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.23844			0.00	0	0.00
PNP12		On 21/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.09171			0.00	0	0.00
PPC001		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.76290			0.00	0	0.00
PR2A1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.25042			0.00	0	0.00
PR2A1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.81982			0.00	0	0.00
PR2A1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.80497			0.00	0	0.00
PR2B1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.89604			0.00	0	0.00
PR2B1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.85359			0.00	0	0.00
PR2B1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.82252			0.00	0	0.00
PR2C1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.94770			0.00	0	0.00
PR2C1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.89409			0.00	0	0.00
PR2C1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.85494			0.00	0	0.00
PR2D1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.00477			0.00	0	0.00
PR2D1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.94129			0.00	0	0.00
PR2D1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.89274			0.00	0	0.00
PRE1A1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.13568			0.00	0	0.00
PRE1A2		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.13998			0.00	0	0.00
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.14191			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.14620			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.16464			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.16893			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.46051			0.00	0	0.00

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	100.02883			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	5.86000	108.21096		5.86000	108.19369			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	5.21500	95.68712		5.21500	95.67351			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	7.82000	39.45733		7.82000	39.44906			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	6.04000	114.83556		5.86000	115.15636		7,265,665,582,412,000.00	02,924,765,300	37,154,655,900.00	
R158		On 15/09/2015	Spot Bond	5.86000	115.17474		5.86000	115.15636			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	5.76000	89.99508		5.76000	89.98096			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	5.86000	121.74770		5.86000	121.72827			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	5.69000	85.19244		5.69000	85.17924			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.17000	122.48680		8.00000	123.99993		9,036,901,797,904,000.00	06,107,931,200	64,532,667,700.00	
R187P		On 21/12/2026	Spot Bond	7.74000	36.91489		7.74000	36.90724			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.66000	34.58966		7.66000	34.58255			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.60000	280.62503		1.60000	280.58584		12,098,842,880,000.00	7,561,776,800	26,246,842,500.00	
R201		On 21/12/2014	Spot Bond	4.86000	107.49117		4.84500	107.49384		560,645,419,428,000.00	15,359,139,800	58,215,139,800.00	
R202		On 07/12/2033	Spot Bond	2.20000	208.73436		2.20000	208.70182		10,548,559,120,000.00	4,794,799,600	57,890,935,000.00	
R2023		On 28/02/2023	Spot Bond	7.76500	101.31905		7.58000	102.51777		1,096,566,153,094,000.00	41,219,079,600	04,358,579,600.00	
R203		On 15/09/2017	Spot Bond	6.73000	106.25932		6.53500	106.91627		1,362,991,278,110,000.00	02,524,707,000	00,073,297,600.00	
R2030		On 31/01/2030	Spot Bond	8.67000	96.34846		8.67000	96.30770		86,700,000,000,000.00	10,000,000,000	19,200,000,000.00	
R2037		On 31/01/2037	Spot Bond	8.97000	97.68289		8.97000	97.65960		1,639,716,000,000,000.00	82,800,000,000	63,871,300,000.00	
R204		On 21/12/2018	Spot Bond	6.98500	107.31256		6.80000	108.10284		1,687,156,939,116,000.00	41,540,005,600	21,319,970,700.00	
R2048		On 28/02/2048	Spot Bond	9.08000	98.13512		9.08000	98.11106		2,234,929,127,428,000.00	46,137,569,100	17,456,669,100.00	
R206		On 15/01/2014	Spot Bond	5.20500	102.72459		5.17500	102.71602		15,615,000,000,000.00	3,000,000,000	67,332,500,000.00	
R207		On 15/01/2020	Spot Bond	7.30500	101.96056		7.12500	102.82837		1,659,634,285,899,000.00	27,191,551,800	89,782,809,100.00	
R208		On 31/03/2021	Spot Bond	7.49500	96.50339		7.31000	97.50025		978,135,139,140,500.00	30,505,021,900	66,858,855,200.00	
R209		On 31/03/2036	Spot Bond	8.97500	74.51138		8.83000	75.60625		2,842,133,678,895,000.00	16,672,276,200	47,870,582,300.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Spot Bond	1.99000		159.28650	1.99000	159.26252				23,206,023,616,000.00	11,661,318,400	30,136,000,000.00
R211	On 31/01/2017	Spot Bond	0.28000		128.68832	0.28000	128.67498				759,528,000.00	2,712,600	27,090,974,300.00
R212	On 31/01/2022	Spot Bond	1.47500		131.71521	1.47500	131.69728				1,849,000,115,000.00	1,253,559,400	77,729,200,000.00
R213	On 28/02/2031	Spot Bond	8.82000		85.27294	8.65500	86.54561				2,567,715,657,444,000.00	91,124,224,200	44,218,424,200.00
R214	On 28/02/2041	Spot Bond	8.99000		75.99655	8.99000	75.97809				656,682,877,437,000.00	73,045,926,300	69,041,992,500.00
R225C	On 15/03/2014	Spot Bond	4.70500		98.36434	4.70500	98.35187				0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	4.81500		96.00740	4.81500	95.99478				0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	5.92000		92.39192	5.92000	92.37703				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.76000		89.99508	5.76000	89.98096				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.68000		87.63624	5.68000	87.62268				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.69000		85.19244	5.69000	85.17924				0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	4.88000		99.40195	4.88000	99.38875				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	4.90000		97.02935	4.90000	97.01652				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	4.85000		94.76091	4.85000	94.74850				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.83000		91.09519	5.83000	91.08089				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.70000		88.75274	5.70000	88.73911				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.68000		86.33740	5.68000	86.32419				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.74000		83.80033	5.74000	83.78738				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.51000		79.28693	6.51000	79.27305				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.56000		76.63436	6.56000	76.62085				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.80500		73.39178	6.80500	73.37837				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.78500		71.04717	6.78500	71.03421				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.76500		68.79076	6.76500	68.77826				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.75500		66.57947	6.75500	66.56738				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.08500		63.05796	7.08500	63.04596				0.00	0	0.00



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		7.06500	60.98441	7.06500	60.97284			0.00	0	0.00
R339C		On 21/06/2021	Spot Bond		7.23000	58.19264	7.23000	58.18135			0.00	0	0.00
R340C		On 21/12/2021	Spot Bond		7.20000	56.29462	7.20000	56.28375			0.00	0	0.00
R341C		On 21/06/2022	Spot Bond		7.17000	54.47430	7.17000	54.46382			0.00	0	0.00
R342C		On 21/12/2022	Spot Bond		7.14000	52.72813	7.14000	52.71802			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond		7.10000	51.10020	7.10000	51.09046			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond		7.06000	49.54170	7.06000	49.53231			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond		7.94000	43.72938	7.94000	43.72008			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond		7.90000	42.24001	7.90000	42.23106			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond		7.86000	40.81709	7.86000	40.80849			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond		7.82000	39.45733	7.82000	39.44906			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond		7.78000	38.15758	7.78000	38.14962			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond		7.74000	36.91489	7.74000	36.90724			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond		7.70000	35.72647	7.70000	35.71909			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond		7.66000	34.58966	7.66000	34.58255			0.00	0	0.00
RCSB01		On 16/03/2014	Spot Bond		0.00000	100.00000	0.00000	101.35086			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond		0.00000	100.00000	0.00000	100.50764			0.00	0	0.00
RCSB04		On 25/05/2015	Spot Bond		0.00000	100.00000	0.00000	101.52603			0.00	0	0.00
RCSB05		On 12/04/2018	Spot Bond		0.00000	100.00000	0.00000	100.52651			0.00	0	0.00
RCSB06		On 17/01/2017	Spot Bond		0.00000	100.00000	0.00000	100.42820			0.00	0	0.00
RCSB1U		On 30/04/2017	Spot Bond		100.00000	12.38618	100.00000	12.35617			0.00	0	0.00
RCSB2U		On 24/07/2017	Spot Bond		100.00000	3.63115	100.00000	3.62235			0.00	0	0.00
RCSC12		On 08/03/2014	Spot Bond		0.00000	100.00000	0.00000	101.00620			0.00	0	0.00
RCSC13		On 06/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.93719			0.00	0	0.00
RCSC14		On 06/06/2014	Spot Bond		0.00000	100.00000	0.00000	101.06712			0.00	0	0.00

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	100.64508			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.01564			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.30959			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.67508			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.87830			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.32988			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.39305			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.49186			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	99.99985			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.20484			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.03700			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.50650			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.41317			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.27322			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.13756			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	102.76289			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.03066			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.15192			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.13565			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.13565			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.07868			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.21022			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.47564			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.30359			0.00	0	0.00

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		105.54365		12.35000	105.50928			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.23883			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		11.63098		100.00000	11.60281			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.13326			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.68556			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.83405			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.43939			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.43802			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		95.09044		100.00000	94.84536			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.58395			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.69848		100.00000	1.69432			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		9.23828		100.00000	9.21590			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		13.61853		100.00000	13.58553			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		11.81075		100.00000	11.79628			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	107.19126			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	100.24405			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.61000		107.80049		8.61000	107.77553			7,276,311,000,000.00	845,100,000	1,214,909,200.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.03501			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.16000		114.74019		7.16000	114.71825			0.00	0	3,037,500,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.42899			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.58500		107.78489		8.58500	107.76013			0.00	0	3,290,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.25398			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.99134			0.00	0	860,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.11988			0.00	0	1,220,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.24557			0.00	0	0.00

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	100.24098			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.11000	107.97175		7.11000	107.95126			361,188,000,000.00	50,800,000	2,240,200,000.00
SBK9	On 10/04/2018	Spot Bond		8.40000	100.61221		8.40000	100.58948			277,200,000,000.00	33,000,000	447,000,000.00
SBK111	On 09/04/2014	Spot Bond		1.88000	131.36105		1.88000	131.33957			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond		7.32000	112.46227		7.32000	112.43993			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.18000	112.71859		7.18000	112.69662			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.11000	112.84704		7.11000	112.82526			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		7.93500	102.19784		7.93500	102.17588			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.25500	112.58117		7.25500	112.55901			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.22000	112.64527		7.22000	112.62320			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.88926			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.79879			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.98063			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.62882			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	81.17500		100.00000	81.17500			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.58500	105.43621		7.58500	105.41453			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.96788			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.64880			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.78213			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.81139			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		8.96000	110.40049		8.96000	110.37405			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.65000	102.63207		9.65000	102.60579			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	99.80633			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.65399			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.58396			0.00	0	0.00

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	101.31281			0.00	0	0.00
SBS25		On 24/05/2019	Spot Bond	8.29000	106.53169		8.29000	106.50817			3,946,869,000,000.00	476,100,000	259,900,000.00
SBS3		On 25/05/2026	Spot Bond	8.70000	99.89484		8.70000	99.87172			0.00	0	0.00
SBS4		On 16/11/2021	Spot Bond	9.01000	101.75389		9.01000	101.72952			1,010,922,000,000.00	112,200,000	53,200,000.00
SBS9		On 07/07/2016	Spot Bond	7.04000	114.25275		7.04000	114.23126			1,731,840,000,000.00	246,000,000	1,918,600,000.00
SBSI11		On 07/12/2023	Spot Bond	2.13000	132.72029		2.13000	268.92992			0.00	0	0.00
SBSI12		On 31/01/2017	Spot Bond	0.98000	105.49152		0.98000	125.90894			0.00	0	0.00
SCM107		On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	108.36000			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	6.24521		100.00000	6.22991			0.00	0	0.00
SHI02		On 01/10/2021	Spot Bond	0.00000	154.73236		0.00000	82.63494			0.00	0	0.00
SHI05		On 31/01/2017	Spot Bond	1.55000	110.29610		1.55000	123.70861			0.00	0	0.00
SHPCBU		On 03/04/2017	Spot Bond	6.50000	100.59927		6.50000	100.58160			0.00	0	0.00
SHS01		On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.99119			0.00	0	0.00
SHS03		On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.67441			0.00	0	0.00
SHS04		On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.11476			0.00	0	2,000,000,000.00
SHS05		On 29/06/2017	Spot Bond	8.63500	103.44200		8.63500	103.41812			721,886,000,000.00	83,600,000	10,000,000.00
SHS06		On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.77606			0.00	0	0.00
SHS07		On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.48123			0.00	0	0.00
SHS08		On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.78518			0.00	0	0.00
SHS09		On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.70642			0.00	0	0.00

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	100.12527				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.16000	108.29479	7.16000	108.27409				0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.40000	110.24142	8.40000	103.07731				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.93500	102.19784	7.93500	102.17588				0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.43800				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.36436				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.50095				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.37480				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.09423				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.63500	108.12139	7.63500	108.09925				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.60159				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.57390				0.00	0	300,000,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.36466				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.99000	95.98182	8.99000	95.95862			4,596,587,000,000.00	511,300,000	2,524,900,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.25162				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.79796				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.21132				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.91800	89.11227	8.91800	89.09090				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.98000	88.80660	8.98000	88.78517				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.09000	106.13253	6.09000	106.11514				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.38500	96.83312	8.38500	96.81151				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.92542				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.71500	102.92478	7.71500	102.90327				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.76000	113.49231	6.76000	113.47147				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.58000	101.62417	2.58000	101.99482				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN012	On 21/12/2018	Spot Bond	7.75000	103.04385		7.75000	104.02136			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.86170			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.78520			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.33152			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.42000	111.19337		9.42000	111.94751			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.09616			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.09819			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.87335			0.00	0	0.00
SY1013	On 05/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.95338			0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.86905			0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.81132			0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.81124			0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.79641			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.75336			0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.69467			0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.65126			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.50584			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.37467			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	98.87860			0.00	0	0.00
SY1027	On 20/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.78210			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	98.77556			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	98.77676			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.32000	112.14910		6.32000	112.12994			0.00	0	261,773,500.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SZ25	On 30/09/2025	Spot Bond	8.60000	103.84285		8.60000	103.81883			14,467,780,000,000.00	1,682,300,000	2,831,806,700.00
T018	On 15/07/2014	Spot Bond	100.00000	64.81479		100.00000	64.67212			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	55.61354		100.00000	55.47881			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	22.31505		100.00000	22.26100			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.38500	101.64242		6.38500	101.62505			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.29592			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.01547			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.69825			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.19048			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.10308			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.43577			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.13119			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.11000	106.24643		7.11000	106.22625			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.96789			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.25129			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.86317			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.31587			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.32547			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.34375		7.83000	102.32240			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.31058			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.32259			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.13078			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.31058			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.32259			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	77.09179		7.16000	102.01443			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.34608			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.34416			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.39005			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.38384			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.56992			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.54876			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.31011			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.32547			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	97.69538		8.73000	102.43073			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		100.00000	9.13626		100.00000	0.00000		3,400,000,000,000,000.00	34,000,000,000	37,400,000,000.00	
TH11A5	On 18/07/2041	Spot Bond		100.00000	9.55404		100.00000	0.00000		800,000,000,000,000.00	8,000,000,000	43,300,000,000.00	
TH11A6	On 18/07/2041	Spot Bond		100.00000	11.81289		100.00000	0.00000		1,170,000,000,000,000.00	11,700,000,000	25,300,000,000.00	
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.34703			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		100.00000	10.13028		100.00000	0.00000		200,000,000,000,000.00	2,000,000,000	6,600,000,000.00	
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.38909			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		100.00000	11.49885		100.00000	0.00000		230,000,000,000,000.00	2,300,000,000	5,400,000,000.00	
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.53699			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		100.00000	16.10875		100.00000	0.00000			0.00	0	2,000,000,000.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.32757			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.04451		101.06155	6.02974			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.30866			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.49634			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.35182			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.37095			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.57180			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.31346			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.32028			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.32514			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.32028			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.32514			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.32757			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.31736			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.32514			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.35188			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.35188			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.35188			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.39072			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.40042			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.38830			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.58151			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.59353			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.58873			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.68513			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.71000		106.00596		7.71000	105.98393			855,810,000,000.00	111,000,000	165,000,000.00
TL20	On 22/02/2020	Spot Bond	7.30000		97.80014		7.30000	97.75649			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.43500		110.63116		7.43500	105.99247			1,465,438,500,000.00	197,100,000	6,061,897,500.00
TN20	On 17/09/2020	Spot Bond	8.32000		112.65441		8.32000	112.62904			4,693,099,840,000.00	564,074,500	13,095,983,000.00
TN23	On 06/11/2023	Spot Bond	8.65000		114.19801		8.65000	114.17174			644,425,000.00	74,500	8,841,562,700.00
TN25	On 19/08/2025	Spot Bond	9.04000		105.30727		9.04000	105.28198			1,808,000,000,000.00	200,000,000	13,700,000,000.00
TN27	On 14/11/2027	Spot Bond	9.07500		102.87958		9.07500	98.41442			2,115,382,500,000.00	233,100,000	6,890,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.71174			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.32586			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.01985			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.82792			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.82288			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.82225			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.79691			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.74475			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.48608			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.50580			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.51760			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.16611		10.00000	100.13841			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.16197		9.75000	100.13496			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.16137		100.00000	10.13430			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.62716			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	97.60463			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000		0.00000	97.50215			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.87249			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000		0.00000	97.25982			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000		0.00000	96.99971			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.23301			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.03691			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	97.99834			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000		100.00000		0.00000	97.77531			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	94.75966			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP151	On 02/05/2014	Spot Bond	0.00000	100.00000	0.00000	97.36670				0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.31013				0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.21953				0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.19236				0.00	0	0.00
TWC028	On 04/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.38338				0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.32439				0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.29490				0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.17694				0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.41737				0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.33984				0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.23090				0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.29600				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.71000	112.50230	8.71000	112.47580				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.64429				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.30409				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.64704				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	8.87500	105.68391	8.87500	105.65856				0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	101.47823	100.00000	101.20172				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	101.59042	100.00000	101.31360				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	101.62782	100.00000	101.35091				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.56591				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.60645				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.94983				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.94776				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.94775			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.63529			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.65491			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	130.33000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.22000		120.10448		6.22000	120.08450			228,274,000,000.00	36,700,000	9,653,300,000.00
WS05	On 01/08/2018	Spot Bond	0.76000		240.84987		0.76000	240.82174			0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.16000		108.11760		6.16000	108.09977			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.04000		110.03171		7.04000	110.01103			0.00	0	8,554,921,400.00
WSP3	On 28/05/2019	Spot Bond	7.35500		111.35060		7.35500	111.32875			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.75000		110.28725		7.75000	110.26446			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.85000		110.41729		7.85000	110.39419			0.00	0	1,500,000,000.00
Z009	On 30/11/2013	Spot Bond	4.88000		99.68015		4.88000	99.66687			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.81000		90.98570		5.81000	90.97154			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.87000		98.10206		4.87000	98.08922			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.88000		96.91722		4.88000	96.90452			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.74000		89.54893		5.74000	89.53501			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.86000		95.01356		4.86000	95.00116			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.81000		90.97154		5.81000	90.95738			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	6.74500		67.62144		6.74500	67.60905			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		25.82026		100.00000	25.77127			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		13.66699		100.00000	13.64106			0.00	0	0.00
<b>Total for j-Bonds :</b>											<b>43,137,406,994,046,000.00</b>	<b>17,310,684,200</b>	<b>'95 965 390 700.00</b>
<b>Grand Total:</b>											<b>43,137,447,723,456,300.00</b>	<b>17,311,038,224</b>	<b>'95 967 510 790.00</b>