



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 27/11/2013

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	10.23320	10.23320		10.15340	10.15340		11.33	0.00	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,933.20000	1.93320	1,853.40000	1.85340	1,933.200	11.33	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.33	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	803.20000	0.80320	723.40000	0.72340	803.200	11.33	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.33	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	793.20000	0.79320	713.40000	0.71340	793.200	11.33	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.33	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	783.20000	0.78320	703.40000	0.70340	783.200	11.33	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.33	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	683.20000	0.68320	603.40000	0.60340	683.200	11.33	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.33	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	533.20000	0.53320	453.40540	0.45341	533.200	11.33	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	0.00000	0.00000	0.00540	0.00001	0.000	11.33	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	10.10	Call	133.20000	0.13320	64.63600	0.06464	133.200	11.33	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	10.10	Put	0.00000	0.00000	11.23600	0.01124	0.000	11.33	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	10.41	Call	0.00000	0.00000	0.71490	0.00071	0.000	11.33	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	10.41	Put	176.80000	0.17680	257.31490	0.25731	176.800	11.33	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	0.00000	0.00000	0.03410	0.00003	0.000	11.33	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	516.80000	0.51680	596.63410	0.59663	516.800	11.33	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future			10.25010	10.25010	10.17150	10.17150		12.51	102,439,499.40	9,994	538,415.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,850.10000	2.85010	2,771.50000	2.77150	2,850.100	17.94	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.00000	0.00000	0.00000	0.00000	0.000	17.94	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,250.10000	2.25010	2,171.50110	2.17150	2,250.100	23.90	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.00000	0.00000	0.00110	0.00000	0.000	23.90	0	100.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,500.12160	1.50012	1,421.53930	1.42154	1,500.122	21.38	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	0.02160	0.00002	0.03930	0.00004	0.022	21.38	0	750.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,350.14270	1.35014	1,271.57630	1.27158	1,350.143	20.15	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	0.04270	0.00004	0.07630	0.00008	0.043	20.15	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,322.24870	1.32225	1,243.68650	1.24369	1,322.249	19.92	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	0.04870	0.00005	0.08650	0.00009	0.049	19.92	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,272.26160	1.27226	1,193.70880	1.19371	1,272.262	19.51	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	0.06160	0.00006	0.10880	0.00011	0.062	19.51	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,250.16850	1.25017	1,171.62050	1.17162	1,250.169	19.33	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	0.06850	0.00007	0.12050	0.00012	0.068	19.33	0	0.00	

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	9.03	Call	1,222.27830	1.22228	1,143.73730	1.14374	1,222.278	19.10	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.03	Put	0.07830	0.00008	0.13730	0.00014	0.078	19.10	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.10	Call	1,150.21120	1.15021	1,071.69320	1.07169	1,150.211	18.51	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.10	Put	0.11120	0.00011	0.19320	0.00019	0.111	18.51	0.00	0	12,600.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.20	Call	1,050.28310	1.05028	971.79810	0.97180	1,050.283	17.69	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.20	Put	0.18310	0.00018	0.29810	0.00030	0.183	17.69	0.00	0	30,750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.40	Call	850.54780	0.85055	772.18330	0.77218	850.548	15.79	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.40	Put	0.44780	0.00045	0.68330	0.00068	0.448	15.79	0.00	0	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.50	Call	750.80880	0.75081	672.58070	0.67258	750.809	14.80	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.50	Put	0.70880	0.00071	1.08070	0.00108	0.709	14.80	0.00	0	34,850.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.55	Call	701.00180	0.70100	622.87640	0.62288	701.002	14.30	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.55	Put	0.90180	0.00090	1.37640	0.00138	0.902	14.30	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.59	Call	661.19960	0.66120	583.18110	0.58318	661.200	13.91	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.59	Put	1.09960	0.00110	1.68110	0.00168	1.100	13.91	0.00	0	20,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Call	651.25640	0.65126	573.26890	0.57327	651.256	13.81	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Put	1.15640	0.00116	1.76890	0.00177	1.156	13.81	0.00	0	24,700.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Call	561.94870	0.56195	484.99820	0.48500	561.949	12.91	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Put	1.84870	0.00185	3.49820	0.00350	1.849	12.91	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Call	552.05110	0.55205	475.37050	0.47537	552.051	12.81	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Put	1.95110	0.00195	3.87050	0.00387	1.951	12.81	0.00	0	400.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Call	512.52930	0.51253	437.21730	0.43722	512.529	12.42	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Put	2.42930	0.00243	5.71730	0.00572	2.429	12.42	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Call	502.67120	0.50267	427.78050	0.42778	502.671	12.32	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Put	2.57120	0.00257	6.28050	0.00628	2.571	12.32	0.00	0	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Call	454.40900	0.45441	381.34370	0.38134	454.409	12.34	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Put	4.30900	0.00431	9.84370	0.00984	4.309	12.34	0.00	0	21,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Call	407.06570	0.40707	336.42650	0.33643	407.066	12.36	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Put	6.96570	0.00697	14.92650	0.01493	6.966	12.36	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Call	360.97860	0.36098	293.43380	0.29343	360.979	12.38	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Put	10.87860	0.01088	21.93380	0.02193	10.879	12.38	0.00	0	4,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Call	307.88480	0.30788	244.97040	0.24497	307.885	12.40	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Put	17.78480	0.01778	33.47040	0.03347	17.785	12.40	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Call	274.17100	0.27417	214.88000	0.21488	274.171	12.41	0.00	0	26,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Put	24.07100	0.02407	43.38000	0.04338	24.071	12.41	0.00	0	5,400.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Call	197.37650	0.19738	148.66000	0.14866	197.377	12.45	0.00	0	250.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Put	47.27650	0.04728	77.16000	0.07716	47.276	12.45	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Call	170.16950	0.17017	126.08260	0.12608	170.170	12.47	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Put	60.06950	0.06007	94.58260	0.09458	60.069	12.47	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Call	163.71280	0.16371	120.80030	0.12080	163.713	12.47	0.00	0	4,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Put	63.61280	0.06361	99.30030	0.09930	63.613	12.47	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.19	Call	139.31960	0.13932	103.96090	0.10396	139.320	12.49	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.19	Put	79.21960	0.07922	122.46090	0.12246	79.220	12.49	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Call	133.58590	0.13359	100.10300	0.10010	133.586	12.49	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Put	83.48590	0.08349	128.60300	0.12860	83.486	12.49	0.00	0	1,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Call	127.99990	0.12800	96.37950	0.09638	128.000	12.49	0.00	0	21,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Put	87.89990	0.08790	134.87950	0.13488	87.900	12.49	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Call	107.14330	0.10714	82.75990	0.08276	107.143	12.51	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Put	107.04330	0.10704	161.25990	0.16126	107.043	12.51	0.00	0	5,300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Call	99.08010	0.09908	76.66750	0.07667	99.080	12.69	0.00	0	750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Put	118.98010	0.11898	175.16750	0.17517	118.980	12.69	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Call	88.04550	0.08805	68.34720	0.06835	88.045	12.96	0.00	0	5,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Put	137.94550	0.13795	196.84720	0.19685	137.945	12.96	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Call	69.41890	0.06942	54.32950	0.05433	69.419	13.50	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Put	179.31890	0.17932	242.82950	0.24283	179.319	13.50	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Call	59.23100	0.05923	46.65710	0.04666	59.231	13.86	0.00	0	20,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Put	209.13100	0.20913	275.15710	0.27516	209.131	13.86	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Call	43.20270	0.04320	34.53540	0.03454	43.203	14.58	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	273.10270	0.27310	343.03540	0.34304	273.103	14.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.50	Call	39.95470	0.03995	32.06550	0.03207	39.955	14.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.50	Put	289.85470	0.28985	360.56550	0.36057	289.855	14.76	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	38.42930	0.03843	30.90300	0.03090	38.429	14.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	298.32930	0.29833	369.40300	0.36940	298.329	14.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	32.92370	0.03292	26.69220	0.02669	32.924	15.21	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	332.82370	0.33282	405.19220	0.40519	332.824	15.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	31.68430	0.03168	25.74100	0.02574	31.684	15.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	341.58430	0.34158	414.24100	0.41424	341.584	15.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	27.21370	0.02721	22.29420	0.02229	27.214	15.66	0.00	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	377.11370	0.37711	450.79420	0.45079	377.114	15.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	22.57580	0.02258	18.69010	0.01869	22.576	16.11	0.00	0	22,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	422.47580	0.42248	497.19010	0.49719	422.476	16.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	18.80330	0.01880	15.60600	0.01561	18.803	16.56	0.00	0	650.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	468.70330	0.46870	544.10600	0.54411	468.703	16.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	13.02400	0.01302	10.99310	0.01099	13.024	17.40	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	562.92400	0.56292	639.49310	0.63949	562.924	17.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	11.22490	0.01122	9.59530	0.00960	11.225	17.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	601.12490	0.60112	678.09530	0.67810	601.125	17.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	8.39460	0.00839	7.36530	0.00737	8.395	18.33	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	678.29460	0.67829	755.86530	0.75587	678.295	18.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	6.33910	0.00634	5.71220	0.00571	6.339	18.96	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	756.23910	0.75624	834.21220	0.83421	756.239	18.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	3.84880	0.00385	3.64740	0.00365	3.849	20.12	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	903.74880	0.90375	982.14740	0.98215	903.749	20.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	3.28600	0.00329	2.94450	0.00294	3.286	20.51	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	953.18600	0.95319	1,031.44450	1.03144	953.186	20.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	1.95480	0.00195	1.54480	0.00154	1.955	21.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,101.85480	1.10185	1,180.04480	1.18004	1,101.855	21.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	1.02660	0.00103	0.80990	0.00081	1.027	22.05	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,250.92660	1.25093	1,329.30990	1.32931	1,250.927	22.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	0.43850	0.00044	0.34440	0.00034	0.439	22.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,450.33850	1.45034	1,528.84440	1.52884	1,450.339	22.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	0.12650	0.00013	0.09810	0.00010	0.127	23.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,750.02650	1.75003	1,828.59810	1.82860	1,750.026	23.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	0.04290	0.00004	0.06480	0.00006	0.043	25.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,099.94290	2.09994	2,178.56480	2.17856	2,099.943	25.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	0.05740	0.00006	0.09170	0.00009	0.057	27.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,249.95740	2.24996	2,328.59170	2.32859	2,249.957	27.89	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.26680	10.26680	10.18710	10.18710		12.39	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	719.25740	0.71926	641.15340	0.64115	719.257	13.12	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	2.45740	0.00246	4.05340	0.00405	2.457	13.12	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	679.81090	0.67981	602.10070	0.60210	679.811	12.87	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	3.01090	0.00301	5.00070	0.00500	3.011	12.87	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	669.96850	0.66997	592.37050	0.59237	669.969	12.81	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	3.16850	0.00317	5.27050	0.00527	3.169	12.81	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	660.13440	0.66013	582.65460	0.58265	660.134	12.75	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	3.33440	0.00333	5.55460	0.00555	3.334	12.75	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Call	232.40240	0.23240	185.49830	0.18550	232.402	12.24	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Put	65.60240	0.06560	98.39830	0.09840	65.602	12.24	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Call	63.03570	0.06304	51.09130	0.05109	63.036	14.04	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Put	306.23570	0.30624	373.99130	0.37399	306.236	14.04	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	22.65670	0.02266	19.33780	0.01934	22.657	16.18	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	595.85670	0.59586	672.23780	0.67224	595.857	16.18	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry			10.28500	10.28500	10.20410	10.20410		12.68	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Call	339.22570	0.33923	283.05660	0.28306	339.226	12.22	0.00	0	400.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Put	54.22570	0.05423	78.95660	0.07896	54.226	12.22	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
\$ / R	On 03/01/2014	Any day expiry	10.50	Call	93.75730		0.09376		77.24150	0.07724	93.757	13.74	0.00	0	201.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Put	308.75730		0.30876		373.14150	0.37314	308.757	13.74	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.32280		10.32280		10.24230	10.24230		12.75	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,022.99340		2.02299		1,942.55880	1.94256	2,022.993	17.22	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.19340		0.00019		0.25880	0.00026	0.193	17.22	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	326.00980		0.32601		279.12200	0.27912	326.010	12.45	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	123.20980		0.12321		156.82200	0.15682	123.210	12.45	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	152.06700		0.15207		129.92310	0.12992	152.067	13.66	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	339.26700		0.33927		397.62310	0.39762	339.267	13.66	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	149.15690		0.14916		127.45250	0.12745	149.157	13.70	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	346.35690		0.34636		405.15250	0.40515	346.357	13.70	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	146.30430		0.14630		125.02910	0.12503	146.304	13.74	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	353.50430		0.35350		412.72910	0.41273	353.504	13.74	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.36720		10.36720		10.28560	10.28560		13.20	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,067.89500		2.06790		1,986.45140	1.98645	2,067.895	16.25	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.69500		0.00070		0.85140	0.00085	0.695	16.25	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	478.51420		0.47851		426.12330	0.42612	478.514	12.51	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	111.31420		0.11131		140.52330	0.14052	111.314	12.51	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	202.30800		0.20231		180.61340	0.18061	202.308	14.03	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	405.10800		0.40511		465.01340	0.46501	405.108	14.03	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	199.31830		0.19932		177.98760	0.17799	199.318	14.07	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	412.11830		0.41212		472.38760	0.47239	412.118	14.07	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	196.37450		0.19637		175.40270	0.17540	196.375	14.11	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	419.17450		0.41917		479.80270	0.47980	419.174	14.11	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.36870		10.36870		10.28710	10.28710		13.22	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	187.42660		0.18743		167.66820	0.16767	187.427	14.28	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	448.72660		0.44873		510.56820	0.51057	448.727	14.28	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.37030		10.37030		10.28860	10.28860		13.25	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,287.51530		1.28752		1,207.61600	1.20762	1,287.515	13.67	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	7.21530		0.00722		9.01600	0.00902	7.215	13.67	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,277.71930		1.27772		1,197.87240	1.19787	1,277.719	13.64	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	7.41930		0.00742		9.27240	0.00927	7.419	13.64	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,267.92900		1.26793		1,188.13550	1.18814	1,267.929	13.60	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	7.62900		0.00763		9.53550	0.00954	7.629	13.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.39620		10.39620		10.31410	10.31410		13.58	9,772,428.00	940	87,807.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,696.56220		2.69656		2,614.51810	2.61452	2,696.562	18.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.36220		0.00036		0.41810	0.00042	0.362	18.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,197.25020		2.19725		2,115.32490	2.11532	2,197.250	16.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	1.05020		0.00105		1.22490	0.00122	1.050	16.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,700.07290		1.70007		1,618.78120	1.61878	1,700.073	14.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	3.87290		0.00387		4.68120	0.00468	3.873	14.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,162.47070		1.16247		1,083.75980	1.08376	1,162.471	13.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	16.27070		0.01627		19.65980	0.01966	16.271	13.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	849.33610		0.84934		777.94270	0.77794	849.336	12.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	43.13610		0.04314		53.84270	0.05384	43.136	12.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	840.57390		0.84057		769.42500	0.76942	840.574	12.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	44.37390		0.04437		55.32500	0.05532	44.374	12.74	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	831.84070		0.83184		760.93890	0.76094	831.841	12.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	45.64070		0.04564		56.83890	0.05684	45.641	12.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	754.63160		0.75463		686.13160	0.68613	754.632	12.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	58.43160		0.05843		72.03160	0.07203	58.432	12.66	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	712.90000		0.71290		645.87260	0.64587	712.900	12.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	66.70000		0.06670		81.77260	0.08177	66.700	12.62	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	672.07680		0.67208		606.61990	0.60662	672.077	12.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	75.87680		0.07588		92.51990	0.09252	75.877	12.58	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	593.41280		0.59341		537.02890	0.53703	593.413	12.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	97.21280		0.09721		122.92890	0.12293	97.213	12.49	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/03/2014	Foreign Exchange Future	10.00	Call	524.82230	0.52482		473.13320	0.47313	524.822	12.71	0.00	0	13,600.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.00	Put	128.62230	0.12862		159.03320	0.15903	128.622	12.71	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.15	Call	432.64930	0.43265		388.04160	0.38804	432.649	13.04	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.15	Put	186.44930	0.18645		223.94160	0.22394	186.449	13.04	0.00	0	100.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.20	Call	404.79600	0.40480		362.50550	0.36251	404.796	13.15	0.00	0	500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.20	Put	208.59600	0.20860		248.40550	0.24841	208.596	13.15	0.00	0	33,901.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.22	Call	394.05300	0.39405		352.67730	0.35268	394.053	13.19	0.00	0	2,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.22	Put	217.85300	0.21785		258.57730	0.25858	217.853	13.19	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.25	Call	378.36000	0.37836		338.34610	0.33835	378.360	13.25	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.25	Put	232.16000	0.23216		274.24610	0.27425	232.160	13.25	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.30	Call	353.31980	0.35332		315.53210	0.31553	353.320	13.36	0.00	0	40,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.30	Put	257.11980	0.25712		301.43210	0.30143	257.120	13.36	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.31	Call	348.47600	0.34848		311.44200	0.31144	348.476	13.39	1,045,428.00	3,000	9,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.31	Put	262.27600	0.26228		307.34200	0.30734	262.276	13.39	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.33	Call	338.95380	0.33895		303.41780	0.30342	338.954	13.43	0.00	0	2,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.33	Put	272.75380	0.27275		319.31780	0.31932	272.754	13.43	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.34	Call	334.27490	0.33427		299.48050	0.29948	334.275	13.45	0.00	0	2,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.34	Put	278.07490	0.27807		325.38050	0.32538	278.075	13.45	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.35	Call	329.64740	0.32965		295.59630	0.29560	329.647	13.47	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.35	Put	283.44740	0.28345		331.49630	0.33150	283.447	13.47	0.00	0	3,100.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.40	Call	307.30900	0.30731		276.92170	0.27692	307.309	13.58	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.40	Put	311.10900	0.31111		362.82170	0.36282	311.109	13.58	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.45	Call	287.82450	0.28782		259.44370	0.25944	287.825	13.76	0.00	0	7,500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.45	Put	341.62450	0.34162		395.34370	0.39534	341.624	13.76	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.50	Call	269.57930	0.26958		243.10230	0.24310	269.579	13.94	0.00	0	500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.50	Put	373.37930	0.37338		429.00230	0.42900	373.379	13.94	0.00	0	300.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.60	Call	236.57020	0.23657		213.58440	0.21358	236.570	14.29	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.60	Put	440.37020	0.44037		499.48440	0.49948	440.370	14.29	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.61	Call	233.51050	0.23351		210.85050	0.21085	233.510	14.33	0.00	0	7,500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.61	Put	447.31050	0.44731		506.75050	0.50675	447.311	14.33	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.65	Call	221.67940	0.22168		200.28500	0.20029	221.679	14.47	0.00	0	6.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.65	Put	475.47940	0.47548		536.18500	0.53618	475.479	14.47	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.70	Call	207.78090	0.20778		187.88160	0.18788	207.781	14.64	0.00	0	20,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.70	Put	511.58090	0.51158		573.78160	0.57378	511.581	14.64	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.80	Call	182.73560	0.18274		0.00000	0.00000	182.736	15.00	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.80	Put	586.53560	0.58654		0.00000	0.00000	586.536	15.00	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.85	Call	171.47380	0.17147		155.73570	0.15574	171.474	15.18	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.85	Put	625.27380	0.62527		691.63570	0.69164	625.274	15.18	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.00	Call	142.55360	0.14255		130.16570	0.13017	142.554	15.73	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.00	Put	746.35360	0.74635		816.06570	0.81607	746.354	15.73	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.10	Call	126.57970	0.12658		115.90610	0.11591	126.580	16.11	0.00	0	400.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.10	Put	830.37970	0.83038		901.80610	0.90181	830.380	16.11	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.15	Call	119.40590	0.11941		109.49720	0.10950	119.406	16.30	0.00	0	250.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.15	Put	873.20590	0.87321		945.39720	0.94540	873.206	16.30	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.20	Call	112.72290	0.11272		103.52260	0.10352	112.723	16.49	0.00	0	2,900.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.20	Put	916.52290	0.91652		989.42260	0.98942	916.523	16.49	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.25	Call	106.49560	0.10650		97.94950	0.09795	106.496	16.68	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.25	Put	960.29560	0.96030		1,033.84950	1.03385	960.296	16.68	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.50	Call	81.03230	0.08103		74.95510	0.07496	81.032	17.62	0.00	0	10,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.50	Put	1,184.83230	1.18483		1,260.85510	1.26086	1,184.832	17.62	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.75	Call	62.63810	0.06264		58.39980	0.05840	62.638	18.53	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.75	Put	1,416.43810	1.41644		1,494.29980	1.49430	1,416.438	18.53	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.00	Call	49.39960	0.04940		46.42170	0.04642	49.400	19.45	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.00	Put	1,653.19960	1.65320		1,732.32170	1.73232	1,653.200	19.45	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.25	Call	39.74180	0.03974		37.63340	0.03763	39.742	20.37	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.25	Put	1,893.54180	1.89354		1,973.53340	1.97353	1,893.542	20.37	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.50	Call	32.59800	0.03260		33.65880	0.03366	32.598	21.28	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,136.39800	2.13640	2,219.55880	2.21956	2,136.398	21.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	31.62160	0.03162	32.77330	0.03277	31.622	22.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,285.42160	2.28542	2,368.67330	2.36867	2,285.422	22.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	31.34730	0.03135	32.52630	0.03253	31.347	22.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,335.14730	2.33515	2,418.42630	2.41843	2,335.147	22.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	30.65920	0.03066	31.91340	0.03191	30.659	23.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,484.45920	2.48446	2,567.81340	2.56781	2,484.459	23.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	30.14790	0.03015	31.46810	0.03147	30.148	24.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,633.94790	2.63395	2,717.36810	2.71737	2,633.948	24.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	11.79480	0.01179	11.06960	0.01107	11.795	27.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,865.59480	3.86559	3,946.96960	3.94697	3,865.595	27.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	8.59200	0.00859	8.07700	0.00808	8.592	27.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,112.39200	4.11239	4,193.97700	4.19398	4,112.392	27.35	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.39930	10.39930	10.31710	10.31710		13.61	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,320.70100	1.32070	1,240.84500	1.24085	1,320.701	13.73	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	11.40100	0.01140	13.74500	0.01375	11.401	13.73	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,310.99520	1.31100	1,231.19920	1.23120	1,310.995	13.70	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	11.69520	0.01170	14.09920	0.01410	11.695	13.70	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,301.29660	1.30130	1,221.56260	1.22156	1,301.297	13.68	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	11.99660	0.01200	14.46260	0.01446	11.997	13.68	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.41000	10.41000	10.32760	10.32760		13.67	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,111.68770	2.11169	2,029.60690	2.02961	2,111.688	15.87	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	1.68770	0.00169	2.00690	0.00201	1.688	15.87	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	483.99790	0.48400	436.45090	0.43645	483.998	13.03	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	173.99790	0.17400	208.85090	0.20885	173.998	13.03	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			10.45580	10.45580	10.37270	10.37270		13.97	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,159.68380	2.15968	2,077.17680	2.07718	2,159.684	15.98	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	3.88380	0.00388	4.47680	0.00448	3.884	15.98	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	652.46730	0.65247	597.63130	0.59763	652.467	12.81	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	136.66730	0.13667	164.93130	0.16493	136.667	12.81	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.50310	10.50310	10.41920	10.41920		14.14	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	717.13710	0.71714	658.87860	0.65888	717.137	12.90	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	154.03710	0.15404	179.67860	0.17968	154.037	12.90	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	709.95690	0.70996	652.72460	0.65272	709.957	12.90	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	156.85690	0.15686	183.52460	0.18352	156.857	12.90	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	702.81610	0.70282	646.61530	0.64662	702.816	12.90	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	159.71610	0.15972	187.41530	0.18742	159.716	12.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.53170	10.53170	10.44020	10.44020		14.41	21,063,400.00	2,000	30,032.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,536.23510	2.53624	2,445.48250	2.44548	2,536.235	16.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	4.53510	0.00454	5.28250	0.00528	4.535	16.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,092.83240	2.09283	2,002.92610	2.00293	2,092.832	15.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	11.13240	0.01113	12.72610	0.01273	11.132	15.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,907.50580	1.90751	1,818.25000	1.81825	1,907.506	15.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	15.80580	0.01581	18.05000	0.01805	15.806	15.08	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,800.99370	1.80099	1,712.22070	1.71222	1,800.994	14.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	19.29370	0.01929	22.02070	0.02202	19.294	14.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,772.06290	1.77206	1,683.43690	1.68344	1,772.063	14.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	20.36290	0.02036	23.23690	0.02324	20.363	14.76	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,561.76690	1.56177	1,474.47090	1.47447	1,561.767	14.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	30.06690	0.03007	34.27090	0.03427	30.067	14.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,374.17280	1.37417	1,288.55420	1.28855	1,374.173	13.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	42.47280	0.04247	48.35420	0.04835	42.473	13.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,026.62440	1.02662	951.40760	0.95141	1,026.624	13.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	84.92440	0.08492	101.20760	0.10121	84.924	13.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,018.40430	1.01840	943.46550	0.94347	1,018.404	13.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	86.70430	0.08670	103.26550	0.10327	86.704	13.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,010.21040	1.01021	935.55430	0.93555	1,010.210	13.08	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	88.51040	0.08851	105.35430	0.10535	88.510	13.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	898.59340	0.89859	828.17920	0.82818	898.593	13.07	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	116.89340	0.11689	137.97920	0.13798	116.893	13.07	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	860.20320	0.86020	791.42310	0.79142	860.203	13.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	128.50320	0.12850	151.22310	0.15122	128.503	13.06	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	735.97680	0.73598	674.48770	0.67449	735.977	13.05	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	174.27680	0.17428	204.28770	0.20429	174.277	13.05	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	708.87060	0.70887	651.03790	0.65104	708.871	13.07	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	187.17060	0.18717	220.83790	0.22084	187.171	13.07	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	637.74290	0.63774	584.97770	0.58498	637.743	13.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	236.04290	0.23604	274.77770	0.27478	236.043	13.37	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	352.15110	0.35215	324.28860	0.32429	352.151	15.14	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	620.45110	0.62045	684.08860	0.68409	620.451	15.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	297.81720	0.29782	0.00000	0.00000	297.817	15.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	766.11720	0.76612	0.00000	0.00000	766.117	15.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	187.22900	0.18723	173.84070	0.17384	187.229	17.52	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,255.52900	1.25553	1,333.64070	1.33364	1,255.529	17.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	151.07470	0.15107	140.91010	0.14091	151.075	18.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,519.37470	1.51937	1,600.71010	1.60071	1,519.375	18.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	141.14190	0.14114	131.85150	0.13185	141.142	18.65	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,609.44190	1.60944	1,691.65150	1.69165	1,609.442	18.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	123.84540	0.12385	116.06620	0.11607	123.845	19.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,792.14540	1.79215	1,875.86620	1.87587	1,792.145	19.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	120.75200	0.12075	113.24080	0.11324	120.752	19.33	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,829.05200	1.82905	1,913.04080	1.91304	1,829.052	19.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	103.15150	0.10315	97.14900	0.09715	103.151	20.07	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,071.45150	2.07145	2,156.94900	2.15695	2,071.451	20.07	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	91.63060	0.09163	90.45880	0.09046	91.631	21.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,459.93060	2.45993	2,550.25880	2.55026	2,459.931	21.78	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.53980	10.53980	10.44550	10.44550		14.42	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,780.82380	1.78082	1,689.60020	1.68960	1,780.824	14.72	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	21.02380	0.02102	24.10020	0.02410	21.024	14.72	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	648.26970	0.64827	593.75000	0.59375	648.270	13.38	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	238.46970	0.23847	278.25000	0.27825	238.470	13.38	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	126.18080	0.12618	117.99990	0.11800	126.181	19.30	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,826.38080	1.82638	1,912.49990	1.91250	1,826.381	19.30	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.64510	10.64510	10.51500	10.51500		14.89	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	870.99760	0.87100	782.09450	0.78209	870.998	13.42	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	215.89760	0.21590	257.09450	0.25709	215.898	13.42	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	864.30550	0.86431	775.78620	0.77579	864.306	13.43	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	219.20550	0.21921	260.78620	0.26079	219.205	13.43	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	857.64930	0.85765	770.15270	0.77015	857.649	13.44	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	222.54930	0.22255	265.15270	0.26515	222.549	13.44	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	677.47730	0.67748	610.24100	0.61024	677.477	14.08	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	362.37730	0.36238	425.24100	0.42524	362.377	14.08	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	220.73180	0.22073	200.24130	0.20024	220.732	18.58	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,645.63180	1.64563	1,755.24130	1.75524	1,645.632	18.58	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.68510	10.68510	10.56000	10.56000		15.09	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,795.37550	2.79538	2,671.43450	2.67143	2,795.375	16.53	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	10.27550	0.01028	11.43450	0.01143	10.275	16.53	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,305.56980	2.30557	2,183.48090	2.18348	2,305.570	15.30	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	20.46980	0.02047	23.48090	0.02348	20.470	15.30	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,829.18550	1.82919	1,711.67060	1.71167	1,829.185	14.40	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	44.08550	0.04409	51.67060	0.05167	44.086	14.40	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	1,736.55680	1.73656	1,620.11970	1.62012	1,736.557	14.25	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	51.45680	0.05146	60.11970	0.06012	51.457	14.25	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,465.45950	1.46546	1,353.05600	1.35306	1,465.460	13.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	80.35950		0.08036		93.05600	0.09306	80.359	13.80	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,207.30550		1.20731	1,106.06980	1.10607	1,207.306	13.36	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	122.20550		0.12221	146.06980	0.14607	122.205	13.36	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	983.34690		0.98335	893.91050	0.89391	983.347	13.49	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	198.24690		0.19825	233.91050	0.23391	198.247	13.49	0.00	0	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	915.76480		0.91576	829.43120	0.82943	915.765	13.57	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	230.66480		0.23066	269.43120	0.26943	230.665	13.57	0.00	0	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	746.43190		0.74643	680.26070	0.68026	746.432	14.05	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	351.33190		0.35133	410.26070	0.41026	351.332	14.05	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	741.41970		0.74142	675.64300	0.67564	741.420	14.08	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	356.31970		0.35632	415.64300	0.41564	356.320	14.08	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	736.44250		0.73644	671.05880	0.67106	736.443	14.10	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	361.34250		0.36134	421.05880	0.42106	361.343	14.10	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	483.00920		0.48301	439.47440	0.43947	483.009	15.72	0.00	0	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	747.90920		0.74791	829.47440	0.82947	747.909	15.72	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	261.78780		0.26179	239.54450	0.23954	261.788	18.35	0.00	0	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,576.68780		1.57669	1,679.54450	1.67954	1,576.688	18.35	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	248.31960		0.24832	227.45140	0.22745	248.320	18.59	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,663.21960		1.66322	1,767.45140	1.76745	1,663.220	18.59	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	194.12230		0.19412	178.79680	0.17880	194.122	19.79	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,109.02230		2.10902	2,218.79680	2.21880	2,109.022	19.79	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	167.61210		0.16761	165.57180	0.16557	167.612	21.72	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,632.51210		2.63251	2,755.57180	2.75557	2,632.512	21.72	0.00	0	0	0.00
\$ / R	On 04/11/2014	Any day expiry			10.77040		10.77040	10.67040	10.67040		15.36	0.00	0	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	921.42820		0.92143	861.50220	0.86150	921.428	13.98	0.00	0	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	311.02820		0.31103	351.10220	0.35110	311.028	13.98	0.00	0	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	346.66950		0.34667	326.61680	0.32662	346.669	18.05	0.00	0	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	1,486.26950		1.48627	1,566.21680	1.56622	1,486.270	18.05	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.83750		10.83750	10.74960	10.74960		15.65	0.00	0	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,857.64190		2.85764	2,771.08050	2.77108	2,857.642	16.22	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	20.14190		0.02014	21.48050	0.02148	20.142	16.22	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,422.19260		2.42219	2,336.65510	2.33666	2,422.193	15.26	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	34.69260		0.03469	37.05510	0.03706	34.693	15.26	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,374.29980		2.37430	2,288.91200	2.28891	2,374.300	15.15	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	36.79980		0.03680	39.31200	0.03931	36.800	15.15	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,326.52440		2.32652	2,241.29650	2.24130	2,326.524	15.05	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	39.02440		0.03902	41.69650	0.04170	39.024	15.05	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	1,909.26420		1.90926	1,828.95820	1.82896	1,909.264	14.44	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	71.76420		0.07176	79.35820	0.07936	71.764	14.44	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,475.97400		1.47597	1,402.06600	1.40207	1,475.974	13.96	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	138.47400		0.13847	152.46600	0.15247	138.474	13.96	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,393.94130		1.39394	1,321.64850	1.32165	1,393.941	13.86	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	156.44130		0.15644	172.04850	0.17205	156.441	13.86	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,103.26430		1.10326	1,043.62290	1.04362	1,103.264	14.00	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	265.76430		0.26576	294.02290	0.29402	265.764	14.00	0.00	0	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	825.15120		0.82515	783.91590	0.78392	825.151	14.81	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	487.65120		0.48765	534.31590	0.53432	487.651	14.81	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	630.89920		0.63090	599.62610	0.59963	630.899	15.97	0.00	0	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	793.39920		0.79340	850.02610	0.85003	793.399	15.97	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	488.16270		0.48816	465.40460	0.46540	488.163	17.07	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	1,150.66270		1.15066	1,215.80460	1.21580	1,150.663	17.07	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	385.78430		0.38578	368.76570	0.36877	385.784	18.17	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,548.28430		1.54828	1,619.16570	1.61917	1,548.284	18.17	0.00	0	0	0.00
\$ / R MAXI	On 02/12/2013	Any day expiry			10.23760		10.23760	10.15490	10.15490		11.32	0.00	0	0	0.00
\$ / R MAXI	On 02/12/2013	Any day expiry	10.07	Call	17,821.24430		0.17821	11,402.03960	0.11402	17,821.244	12.88	0.00	0	0	200.00
\$ / R MAXI	On 02/12/2013	Any day expiry	10.07	Put	1,061.24430		0.01061	2,912.03960	0.02912	1,061.244	12.88	0.00	0	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.25010									
\$ / R MAXI	On	13/12/2013	9.49	Call	Foreign Exchange Future	76,077.61120	0.76078	68,253.07850	0.68253	76,077.611	14.90	0.00	358,753.50	35	0	701.00
\$ / R MAXI	On	13/12/2013	9.49	Put	Foreign Exchange Future	67.61120	0.00068	103.07850	0.00103	67.611	14.90	0.00	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013	9.50	Call	Foreign Exchange Future	75,080.88160	0.75081	67,258.07040	0.67258	75,080.882	14.80	0.00	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013	9.50	Put	Foreign Exchange Future	70.88160	0.00071	108.07040	0.00108	70.882	14.80	0.00	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013	9.51	Call	Foreign Exchange Future	74,084.33280	0.74084	66,263.34930	0.66263	74,084.333	14.70	0.00	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013	9.51	Put	Foreign Exchange Future	74.33280	0.00074	113.34930	0.00113	74.333	14.70	0.00	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013	10.25	Call	Foreign Exchange Future	10,714.32880	0.10714	8,275.98630	0.08276	10,714.329	12.51	0.00	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013	10.25	Put	Foreign Exchange Future	10,704.32880	0.10704	16,125.98630	0.16126	10,704.329	12.51	0.00	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013	10.35	Call	Foreign Exchange Future	7,222.90570	0.07223	5,644.40910	0.05644	7,222.906	13.41	0.00	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013	10.35	Put	Foreign Exchange Future	17,212.90570	0.17213	23,494.40910	0.23494	17,212.906	13.41	0.00	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013	10.85	Put	Foreign Exchange Future	61,071.90110	0.61072	68,777.80300	0.68778	61,071.901	17.79	0.00	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013	10.85	Call	Foreign Exchange Future	1,081.90110	0.01082	927.80300	0.00928	1,081.901	17.79	0.00	0.00	0	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.39620	10.39620					0.00	0	0	34.00
\$ / R MAXI	On	17/03/2014	10.33	Call	Foreign Exchange Future	33,895.37740	0.33895	30,341.78020	0.30342	33,895.377	13.43	0.00	0.00	0	0	0.00
\$ / R MAXI	On	17/03/2014	10.33	Put	Foreign Exchange Future	27,275.37740	0.27275	31,931.78020	0.31932	27,275.377	13.43	0.00	0.00	0	0	200.00
\$ / R MAXI	On	17/03/2014	10.49	Call	Foreign Exchange Future	27,313.28640	0.27313	24,628.21780	0.24628	27,313.286	13.90	0.00	0.00	0	0	0.00
\$ / R MAXI	On	17/03/2014	10.49	Put	Foreign Exchange Future	36,693.28640	0.36693	42,218.21780	0.42218	36,693.286	13.90	0.00	0.00	0	0	0.00
\$ / R MAXI	On	17/03/2014	10.50	Call	Foreign Exchange Future	26,957.93050	0.26958	24,310.22770	0.24310	26,957.930	13.94	0.00	0.00	0	0	0.00
\$ / R MAXI	On	17/03/2014	10.50	Put	Foreign Exchange Future	37,337.93050	0.37338	42,900.22770	0.42900	37,337.930	13.94	0.00	0.00	0	0	0.00
\$ / R MAXI	On	17/03/2014	10.51	Call	Foreign Exchange Future	26,607.52040	0.26608	23,996.53550	0.23997	26,607.520	13.97	0.00	0.00	0	0	0.00
\$ / R MAXI	On	17/03/2014	10.51	Put	Foreign Exchange Future	37,987.52040	0.37988	43,586.53550	0.43587	37,987.520	13.97	0.00	0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.53170	10.53170					0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014	10.69	Call	Foreign Exchange Future	38,691.68640	0.38692	35,603.13980	0.35603	38,691.686	14.82	0.00	0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014	10.69	Put	Foreign Exchange Future	54,521.68640	0.54522	60,583.13980	0.60583	54,521.686	14.82	0.00	0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014	10.70	Call	Foreign Exchange Future	38,360.11790	0.38360	35,300.05580	0.35300	38,360.118	14.85	0.00	0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014	10.70	Put	Foreign Exchange Future	55,190.11790	0.55190	61,280.05580	0.61280	55,190.118	14.85	0.00	0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014	10.71	Put	Foreign Exchange Future	55,861.44790	0.55861	61,979.94240	0.61980	55,861.448	14.88	0.00	0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014	10.71	Call	Foreign Exchange Future	38,031.44790	0.38031	34,999.94240	0.35000	38,031.448	14.88	0.00	0.00	0	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		16.69730	16.69730					51,093,738.00	3,060	0	24,889.00
£ / R	On	13/12/2013	14.89	Call	Foreign Exchange Future	1,807.59700	1.80760	1,545.76980	1.54577	1,807.597	18.65	0.00	0.00	0	0	0.00
£ / R	On	13/12/2013	14.89	Put	Foreign Exchange Future	0.29700	0.00030	0.76980	0.00077	0.297	18.65	0.00	0.00	0	0	0.00
£ / R	On	13/12/2013	14.90	Call	Foreign Exchange Future	1,797.60500	1.79761	1,535.79390	1.53579	1,797.605	18.60	0.00	0.00	0	0	0.00
£ / R	On	13/12/2013	14.90	Put	Foreign Exchange Future	0.30500	0.00031	0.79390	0.00079	0.305	18.60	0.00	0.00	0	0	0.00
£ / R	On	13/12/2013	14.91	Call	Foreign Exchange Future	1,787.61310	1.78761	1,525.81880	1.52582	1,787.613	18.54	0.00	0.00	0	0	0.00
£ / R	On	13/12/2013	14.91	Put	Foreign Exchange Future	0.31310	0.00031	0.81880	0.00082	0.313	18.54	0.00	0.00	0	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		16.92300	16.92300					423,075.00	25	0	5,838.00
£ / R	On	17/03/2014	12.85	Call	Foreign Exchange Future	4,075.62630	4.07563	3,806.75670	3.80676	4,075.626	19.59	0.00	0.00	0	0	0.00
£ / R	On	17/03/2014	12.85	Put	Foreign Exchange Future	2.62630	0.00263	3.65670	0.00366	2.626	19.59	0.00	0.00	0	0	327.00
£ / R	On	17/03/2014	13.00	Call	Foreign Exchange Future	3,926.29690	3.92630	3,657.68410	3.65768	3,926.297	19.33	0.00	0.00	0	0	0.00
£ / R	On	17/03/2014	13.00	Put	Foreign Exchange Future	3.29690	0.00330	4.58410	0.00458	3.297	19.33	0.00	0.00	0	0	327.00
£ / R	On	17/03/2014	14.25	Call	Foreign Exchange Future	2,685.57770	2.68558	2,418.50180	2.41850	2,685.578	15.92	0.00	0.00	0	0	0.00
£ / R	On	17/03/2014	14.25	Put	Foreign Exchange Future	12.57770	0.01258	15.40180	0.01540	12.578	15.92	0.00	0.00	0	0	327.00
£ / R	On	17/03/2014	14.29	Call	Foreign Exchange Future	2,646.00730	2.64601	2,379.04440	2.37904	2,646.007	15.79	0.00	0.00	0	0	0.00
£ / R	On	17/03/2014	14.29	Put	Foreign Exchange Future	13.00730	0.01301	15.94440	0.01594	13.007	15.79	0.00	0.00	0	0	0.00
£ / R	On	17/03/2014	14.30	Call	Foreign Exchange Future	2,636.11740	2.63612	2,369.18310	2.36918	2,636.117	15.75	0.00	0.00	0	0	0.00
£ / R	On	17/03/2014	14.30	Put	Foreign Exchange Future	13.11740	0.01312	16.08310	0.01608	13.117	15.75	0.00	0.00	0	0	0.00
£ / R	On	17/03/2014	14.31	Call	Foreign Exchange Future	2,626.22860	2.62623	2,359.32390	2.35932	2,626.229	15.72	0.00	0.00	0	0	0.00
£ / R	On	17/03/2014	14.31	Put	Foreign Exchange Future	13.22860	0.01323	16.22390	0.01622	13.229	15.72	0.00	0.00	0	0	0.00
£ / R	On	17/03/2014	14.50	Call	Foreign Exchange Future	2,438.56660	2.43857	2,172.29780	2.17230	2,438.567	15.07	0.00	0.00	0	0	0.00
£ / R	On	17/03/2014	14.50	Put	Foreign Exchange Future	15.56660	0.01557	19.19780	0.01920	15.567	15.07	0.00	0.00	0	0	327.00
£ / R	On	17/03/2014	15.40	Call	Foreign Exchange Future	1,566.61880	1.56662	1,319.90770	1.31991	1,566.619	12.55	0.00	0.00	0	0	0.00
£ / R	On	17/03/2014	15.40	Put	Foreign Exchange Future	43.61880	0.04362	66.80770	0.06681	43.619	12.55	0.00	0.00	0	0	7,500.00
£ / R	On	17/03/2014	17.00	Call	Foreign Exchange Future	440.25790	0.44026	339.34960	0.33935	440.258	12.86	0.00	0.00	0	0	0.00
£ / R	On	17/03/2014	17.00	Put	Foreign Exchange Future	517.25790	0.51726	686.24960	0.68625	517.258	12.86	0.00	0.00	0	0	300.00
£ / R	On	17/03/2014	18.40	Call	Foreign Exchange Future	117.66650	0.11767	90.40780	0.09041	117.666	15.02	0.00	0.00	0	0	4,700.00

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	18.40	Put	1,594.66650		1.59467		1,837.30780	1.83731	1,594.666	15.02	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.13080		17.13080		16.84430	16.84430		13.64	0.00	0	250.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,312.94810		1.31295		1,099.21740	1.09922	1,312.948	12.75	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	222.14810		0.22215		294.91740	0.29492	222.148	12.75	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	224.79870		0.22480		298.51630	0.29852	224.799	12.75	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,305.59870		1.30560		1,092.81630	1.09282	1,305.599	12.75	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	227.47150		0.22747		302.14220	0.30214	227.472	12.76	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,298.27150		1.29827		1,086.44220	1.08644	1,298.271	12.76	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	800.68160		0.80068		654.60800	0.65461	800.682	13.37	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	549.88160		0.54988		690.30800	0.69031	549.882	13.37	0.00	0	50.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.36600		17.36600		17.02370	17.02370		14.27	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	1,125.71460		1.12571		938.22720	0.93823	1,125.715	13.72	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	599.71460		0.59971		754.52720	0.75453	599.715	13.72	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	1,120.61150		1.12061		933.79590	0.93380	1,120.611	13.73	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	604.61150		0.60461		760.09590	0.76010	604.612	13.73	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	1,115.52340		1.11552		929.37840	0.92938	1,115.523	13.74	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	609.52340		0.60952		765.67840	0.76568	609.523	13.74	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10035		0.10035		0.10013	0.10013		15.37	0.00	0	14,314.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,035.68310		0.01036		1,014.02000	0.01014	1,035.683	21.45	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	1.08310		0.00001		1.42000	0.00001	1.083	21.45	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	146.59480		0.00147		140.62890	0.00141	146.595	15.37	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	111.99480		0.00112		128.02890	0.00128	111.995	15.37	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	2.81810		0.00003		2.96820	0.00003	2.818	20.73	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	968.21810		0.00968		990.36820	0.00990	968.218	20.73	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10184		0.10184		0.10159	0.10159		15.97	0.00	0	50.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,203.76530		0.01204		1,185.04650	0.01185	1,203.765	14.51	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	19.86530		0.00020		25.74650	0.00026	19.865	14.51	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	452.34420		0.00452		441.43890	0.00441	452.344	15.97	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	268.44420		0.00268		282.13890	0.00282	268.444	15.97	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	140.44070		0.00140		135.46630	0.00135	140.441	18.60	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	956.54070		0.00957		976.16630	0.00976	956.541	18.60	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.92180		13.92180		13.75690	13.75690		11.63	25,992,000.60	1,867	75,874.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,721.80630		2.72181		2,556.91340	2.55691	2,721.806	26.35	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	0.00630		0.00001		0.01340	0.00001	0.006	26.35	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,478.81180		2.47881		2,313.92700	2.31393	2,478.812	24.74	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	0.01180		0.00001		0.02700	0.00003	0.012	24.74	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,428.81350		2.42881		2,263.93130	2.26393	2,428.814	24.41	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	0.01350		0.00001		0.03130	0.00003	0.014	24.41	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,378.81540		2.37882		2,213.93640	2.21394	2,378.815	24.08	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	0.01540		0.00002		0.03640	0.00004	0.015	24.08	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Call	1,671.91830		1.67192		1,507.24160	1.50724	1,671.918	19.40	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Put	0.11830		0.00012		0.34160	0.00034	0.118	19.40	0.00	0	22,875.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Put	0.13850		0.00014		0.40500	0.00041	0.138	19.07	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Call	1,621.93850		1.62194		1,457.30500	1.45731	1,621.939	19.07	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,422.06610		1.42207		1,257.65950	1.25766	1,422.066	17.75	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	0.26610		0.00027		0.75950	0.00076	0.266	17.75	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,322.18800		1.32219		1,157.92010	1.15792	1,322.188	17.15	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	0.38800		0.00039		1.02010	0.00102	0.388	17.15	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Put	0.57080		0.00057		1.38810	0.00139	0.571	16.54	0.00	0	25,925.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Call	1,222.37080		1.22237		1,058.28810	1.05829	1,222.371	16.54	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Call	1,172.49450		1.17249		1,008.52770	1.00853	1,172.494	16.24	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Put	0.69450		0.00069		1.62770	0.00163	0.695	16.24	0.00	0	800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Call	1,072.83520		1.07284		909.16270	0.90916	1,072.835	15.64	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Put	1.03520		0.00104		2.26270	0.00226	1.035	15.64	0.00	0	15,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Put	1.55680		0.00156		3.19520	0.00320	1.557	15.04	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Call	973.35680		0.97336	810.09520	0.81010	973.357	15.04	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	824.71980		0.82472	663.14210	0.66314	824.720	14.14	0.00	0	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	2.91980		0.00292	6.24210	0.00624	2.920	14.14	0.00	0	0	6,100.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	726.29090		0.72629	568.12520	0.56813	726.291	13.54	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	4.49090		0.00449	11.22520	0.01123	4.491	13.54	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Put	13.48860		0.01349	32.19510	0.03220	13.489	12.99	0.00	0	0	3,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Call	535.28860		0.53529	389.09510	0.38910	535.289	12.99	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	104.83980		0.10484	62.30930	0.06231	104.840	12.05	0.00	0	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	183.03980		0.18304	305.40930	0.30541	183.040	12.05	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Call	61.58010		0.06158	36.09840	0.03610	61.580	12.68	0.00	0	0	15,250.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Put	289.78010		0.28978	429.19840	0.42920	289.780	12.68	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Put	502.24290		0.50224	657.17940	0.65718	502.243	13.73	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Call	24.04290		0.02404	14.07940	0.01408	24.043	13.73	0.00	0	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	9.15050		0.00915	5.52720	0.00553	9.150	14.77	0.00	0	0	12,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	737.35050		0.73735	898.62720	0.89863	737.351	14.77	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Call	1.96770		0.00197	1.32590	0.00133	1.968	16.38	0.00	0	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Put	1,130.16770		1.13017	1,294.42590	1.29443	1,130.168	16.38	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,428.88610		1.42889	1,593.65240	1.59365	1,428.886	17.64	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	0.68610		0.00069	0.55240	0.00055	0.686	17.64	0.00	0	0	7,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	14.12190		14.12190		14.12190	13.95120	13.95120	12.62	35,445,969.00	2,510	0	0	27,850.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,650.60390		1.65060	1,485.36700	1.48537	1,650.604	13.33	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	18.70390		0.01870	24.16700	0.02417	18.704	13.33	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,640.86360		1.64086	1,475.71150	1.47571	1,640.864	13.29	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	18.96360		0.01896	24.51150	0.02451	18.964	13.29	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,631.12740		1.63113	1,466.06230	1.46606	1,631.127	13.26	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	19.22740		0.01923	24.86230	0.02486	19.227	13.26	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,495.27960		1.49528	1,334.36150	1.33436	1,495.280	12.77	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	23.37960		0.02338	33.16150	0.03316	23.380	12.77	0.00	0	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,307.31490		1.30731	1,152.66230	1.15266	1,307.315	12.47	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	35.41490		0.03541	51.46230	0.05146	35.415	12.47	0.00	0	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	114.17290		0.11417	97.35830	0.09736	114.173	15.79	0.00	0	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	1,342.27290		1.34227	1,496.15830	1.49616	1,342.273	15.79	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.30870		14.30870		14.30870	14.12410	14.12410	13.43	0.00	0	0	0	700.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	825.51070		0.82551	720.36640	0.72037	825.511	12.75	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	306.81070		0.30681	386.26640	0.38627	306.811	12.75	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	310.98370		0.31098	390.99140	0.39099	310.984	12.76	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	819.68370		0.81968	715.09140	0.71509	819.684	12.76	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	813.89320		0.81389	709.84410	0.70984	813.893	12.77	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	315.19320		0.31519	395.74410	0.39574	315.193	12.77	0.00	0	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.52080		14.52080		14.52080	14.29000	14.29000	14.14	0.00	0	0	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	809.96110		0.80996	700.90560	0.70091	809.961	13.91	0.00	0	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	629.16110		0.62916	750.90560	0.75091	629.161	13.91	0.00	0	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	805.54060		0.80554	697.10100	0.69710	805.541	13.93	0.00	0	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	634.74060		0.63474	757.10100	0.75710	634.741	13.93	0.00	0	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	801.14370		0.80114	693.32360	0.69332	801.144	13.94	0.00	0	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	640.34370		0.64034	763.32360	0.76332	640.344	13.94	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.73240		14.73240		14.73240	14.55150	14.55150	14.76	0.00	0	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	370.19490		0.37019	426.46300	0.42646	370.195	13.56	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,412.59490		1.41259	1,287.96300	1.28796	1,412.595	13.56	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,406.04920		1.40605	1,281.75810	1.28176	1,406.049	13.57	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	373.64920		0.37365	430.25810	0.43026	373.649	13.57	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,399.52380		1.39952	1,275.57390	1.27557	1,399.524	13.57	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	377.12380		0.37712	434.07390	0.43407	377.124	13.57	0.00	0	0	0.00
2025	On 06/02/2014	Bond Future			110.70842		110.70842	110.70147	110.70147		0.00		0	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00		0	0	0.00

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 06/02/2014	Bond Future	110.99	Put	281.58000		0.28158		288.53000	0.28853	281.580		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	291.58000		0.29158		298.53000	0.29853	291.580		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	301.58000		0.30158		308.53000	0.30853	301.580		0.00	0	0.00
2038	On 06/02/2014	Bond Future			106.96751		106.96751		106.95630	106.95630			0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	106.99	Put	22.49000		0.02249		33.70000	0.03370	22.490		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Put	32.49000		0.03249		43.70000	0.04370	32.490		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put	42.49000		0.04249		53.70000	0.05370	42.490		0.00	0	0.00
2050	On 06/02/2014	Bond Future			111.48620		111.48620		111.47384	111.47384			0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	1,496.20000		1.49620		1,483.84000	1.48384	1,496.200		0.00	0	0.00
2050	On 06/02/2014	Bond Future	109.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Call	1,486.20000		1.48620		1,473.84000	1.47384	1,486.200		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Call	1,476.20000		1.47620		1,463.84000	1.46384	1,476.200		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 06/02/2014	Index Future			412.35300		412.35300		413.37700	413.37700			0.00	0	0.00
AL37	On 08/05/2014	Index Future			417.77300		417.77300		418.81600	418.81600			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			484.75800		484.75800		486.50700	486.50700			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			491.13000		491.13000		492.90800	492.90800			0.00	0	0.00
ALBI	On 06/02/2014	Index Future			436.22500		436.22500		437.78600	437.78600			0.00	0	790.00
ALBI	On 08/05/2014	Index Future			441.96000		441.96000		443.54500	443.54500			0.00	0	85.00
ALBI	On 07/08/2014	Index Future			448.06400		448.06400		449.67500	449.67500			0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.29690		9.29690		9.24030	9.24030		12.20	6,507,830.00	700	9,087.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	996.94270		0.99694		940.36810	0.94037	996.943	16.55	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	0.04270		0.00004		0.06810	0.00007	0.043	16.55	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	697.60790		0.69761		641.42880	0.64143	697.608	15.30	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	0.70790		0.00071		1.12880	0.00113	0.708	15.30	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	96.33630		0.09634		131.96720	0.13197	96.336	12.20	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	93.23630		0.09324		72.26720	0.07227	93.236	12.20	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	39.88290		0.03988		30.08180	0.03008	39.883	12.92	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	202.98290		0.20298		249.78180	0.24978	202.983	12.92	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	37.66640		0.03767		28.37310	0.02837	37.666	12.97	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	210.76640		0.21077		258.07310	0.25807	210.766	12.97	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	218.65740		0.21866		266.45080	0.26645	218.657	13.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	35.55740		0.03556		26.75080	0.02675	35.557	13.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	17.28800		0.01729		12.85040	0.01285	17.288	13.55	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	320.38800		0.32039		372.55040	0.37255	320.388	13.55	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	0.77690		0.00078		0.64300	0.00064	0.777	19.50	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,003.87690		1.00388		1,060.34300	1.06034	1,003.877	19.50	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	0.17770		0.00018		0.14390	0.00014	0.178	21.01	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,303.27770		1.30328		1,359.84390	1.35984	1,303.278	21.01	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.37140		9.37140		9.31090	9.31090		11.88	0.00	0	3,887.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	195.62200		0.19562		173.36780	0.17337	195.622	12.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	314.22200		0.31422		352.46780	0.35247	314.222	12.13	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	191.88990		0.19189		169.99230	0.16999	191.890	12.15	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	320.48990		0.32049		359.09230	0.35909	320.490	12.15	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	188.21700		0.18822		166.67280	0.16667	188.217	12.16	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	326.81700		0.32682		365.77280	0.36577	326.817	12.16	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.43990		9.43990		9.37120	9.37120		12.09	0.00	0	250.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	179.58810		0.17959		161.03180	0.16103	179.588	12.71	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	629.68810		0.62969		679.83180	0.67983	629.688	12.71	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	637.12680		0.63713		687.53770	0.68754	637.127	12.73	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	177.02680		0.17703		158.73770	0.15874	177.027	12.73	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	174.52390		0.17452		156.47200	0.15647	174.524	12.74	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	644.62390		0.64462		695.27200	0.69527	644.624	12.74	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.51850		9.51850		9.42050	9.42050		12.21	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	406.07870		0.40608		360.99480	0.36099	406.079	12.26	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	427.57870		0.42758		480.49480	0.48049	427.579	12.26	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	401.80900		0.40181		357.06180	0.35706	401.809	12.27	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	433.30900		0.43331		486.56180	0.48656	433.309	12.27	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	397.57390		0.39757		353.16540	0.35317	397.574	12.29	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	439.07390		0.43907		492.66540	0.49267	439.074	12.29	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.67110		9.67110		9.63330	9.63330		13.50	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	31.85390		0.03185		26.76800	0.02677	31.854	14.89	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	300.75390		0.30075		333.46800	0.33347	300.754	14.89	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	30.30380		0.03030		25.46450	0.02546	30.304	14.94	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	309.20380		0.30920		342.16450	0.34216	309.204	14.94	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	28.82300		0.02882		24.22040	0.02422	28.823	14.99	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	317.72300		0.31772		350.92040	0.35092	317.723	14.99	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.78590		9.78590		9.74480	9.74480		11.78	244,647.50	25	75.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	192.75830		0.19276		185.46440	0.18546	192.758	12.16	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	346.85830		0.34686		380.66440	0.38066	346.858	12.16	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	189.40490		0.18940		182.30720	0.18231	189.405	12.19	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	353.50490		0.35350		387.50720	0.38751	353.505	12.19	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	186.10750		0.18611		179.20240	0.17920	186.108	12.22	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	360.20750		0.36021		394.40240	0.39440	360.208	12.22	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			34.17270		34.17270		-23.67050	-23.67050			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			621.37940		621.37940		550.48850	550.48850			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			411.50340		411.50340		338.03260	338.03260			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			240.74340		240.74340		146.83470	146.83470			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			1.26490		1.26490		1.12120	1.12120			0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			42.24460		42.24460		1.87490	1.87490			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			626.28290		626.28290		587.13370	587.13370			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			690.62630		690.62630		648.39320	648.39320			0.00	0	3,784.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.30190		11.30190		11.17410	11.17410		12.09	0.00	0	385.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	520.45020		0.52045		402.91660	0.40292	520.450	14.26	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	8.55020		0.00855		18.81660	0.01882	8.550	14.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	510.96710		0.51097		393.96050	0.39396	510.967	14.21	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	9.06710		0.00907		19.86050	0.01986	9.067	14.21	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	501.51290		0.50151		385.05580	0.38506	501.513	14.17	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	9.61290		0.00961		20.95580	0.02096	9.613	14.17	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.47300		11.47300		11.34060	11.34060		13.22	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	424.09550		0.42410		355.02870	0.35503	424.096	13.02	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	241.09550		0.24110		304.42870	0.30443	241.095	13.02	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	418.68100		0.41868		350.32200	0.35032	418.681	13.03	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	245.68100		0.24568		309.72200	0.30972	245.681	13.03	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	413.31950		0.41332		345.66440	0.34566	413.319	13.04	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	250.31950		0.25032		315.06440	0.31506	250.320	13.04	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.68390		1.68390		1.67220	1.67220		13.38	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	400.19460		0.04002		308.46140	0.03085	400.195	13.13	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	61.19460		0.00612		86.46140	0.00865	61.195	13.13	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	327.73850		0.03277		248.47800	0.02485	327.738	13.18	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	88.73850		0.00887		126.47800	0.01265	88.739	13.18	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	263.06630		0.02631		197.59160	0.01976	263.066	13.23	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	124.06630		0.01241		175.59160	0.01756	124.066	13.23	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.70260		1.70260		1.69000	1.69000		13.16	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	551.58700		0.05516		494.07960	0.04941	551.587	13.08	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	425.58700		0.04256		494.07960	0.04941	425.587	13.08	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	503.38140		0.05034		450.79400	0.04508	503.381	13.16	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	477.38140		0.04774		550.79400	0.05508	477.381	13.16	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	462.31760		0.04623		413.75200	0.04138	462.318	13.34	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	536.31760		0.05363		613.75200	0.06138	536.318	13.34	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			113.08101		113.08101		113.06818	113.06818			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	2,091.01000		2.09101		2,078.18000	2.07818	2,091.010		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	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	2,081.01000		2.08101		2,068.18000	2.06818	2,081.010		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	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	2,071.01000		2.07101		2,058.18000	2.05818	2,071.010		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	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.82695		83.01090		9.77456	83.39250			0.00	0	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	2,125.27000		2.12527		1,743.67000	1.74367	2,125.270		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	2,049.74000		2.04974		1,668.14000	1.66814	2,049.740		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	1,974.32000		1.97432		1,592.72000	1.59272	1,974.320		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.95061		80.32013		9.89635	80.70751			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	3,006.08000		3.00608		2,618.70000	2.61870	3,006.080		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	9.55	Put	2,930.79000		2.93079		2,543.41000	2.54341	2,930.790		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	2,855.60000		2.85560		2,468.22000	2.46822	2,855.600		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI		435.81500	435.81500		437.32200	437.32200			353,010,150.00	81	460.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	41,750.00000	4.17500	26,680.00000	2.66800	41,750.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	41,850.00000	4.18500	26,780.00000	2.67800	41,850.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	41,950.00000	4.19500	26,880.00000	2.68800	41,950.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI		447.64300	447.64300		449.19900	449.19900			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	123,470.00000	12.34700	107,910.00000	10.79100	123,470.000		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	123,570.00000	12.35700	108,010.00000	10.80100	123,570.000		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	123,670.00000	12.36700	108,110.00000	10.81100	123,670.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/02/2014	Index Future		200.86800	200.86800		200.65000	200.65000			0.00	0	1,328.00
IGOV	On 08/05/2014	Index Future		203.53300	203.53300		203.31400	203.31400			0.00	0	7.00
ILBI	On 06/02/2014	Index Future		543.39000	543.39000		543.35900	543.35900			0.00	0	190.00
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 18/12/2013	Jibar Tradeable Future		5.20000	94.80000		5.20000	94.80000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future		5.21000	94.79000		5.21000	94.79000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future		5.26000	94.74000		5.27000	94.73000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future		5.33000	94.67000		5.30000	94.70000			0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future		5.41000	94.59000		5.38000	94.62000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future		5.59000	94.41000		5.55000	94.45000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future		5.66000	94.34000		5.63000	94.37000			23,571,250.00	1,000	5,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future		6.04000	93.96000		6.02000	93.98000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.43000	93.57000		6.39000	93.61000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.74000	93.26000		6.71000	93.29000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		7.04000	92.96000		7.03000	92.97000			46,428,750.00	2,000	2,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		7.33000	92.67000		7.32000	92.68000			0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future		8.33880	8.33880		8.29970	8.29970		10.00	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	213.28120	0.21328	180.48590	0.18049	213.281	11.01	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	14.48120	0.01448	20.78590	0.02079	14.481	11.01	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	204.64610	0.20465	172.28280	0.17228	204.646	10.97	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	15.84610	0.01585	22.58280	0.02258	15.846	10.97	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	196.12090	0.19612	164.21270	0.16421	196.121	10.92	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	17.32090	0.01732	24.51270	0.02451	17.321	10.92	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future		8.41470	8.41470		8.37240	8.37240			0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	350.30940	0.35031	319.50570	0.31951	350.309	9.97	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	75.60940	0.07561	87.10570	0.08711	75.609	9.97	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	343.05190	0.34305	312.53060	0.31253	343.052	9.96	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	78.35190	0.07835	90.13060	0.09013	78.352	9.96	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	335.86650	0.33587	305.63430	0.30563	335.867	9.96	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	81.16650	0.08117	93.23430	0.09323	81.166	9.96	0.00	0	0.00
QUANTO € / \$	On 13/12/2013	Foreign Exchange Future			1.35820	1.35820	1.35250	1.35250			0.00	0	5.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.35840	1.35840	1.35260	1.35260			0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			9.98200	9.98200	0.10018	10.00800	10.00800	15.35	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	3,338.61620	0.33386	0.10018	3,571.66590	0.35717	3,338.616	17.39	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	418.61620	0.04186	0.10018	391.66590	0.03917	418.616	17.39	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	3,256.33650	0.32563	0.10018	3,488.57200	0.34886	3,256.337	17.32	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	436.33650	0.04363	0.10018	408.57200	0.04086	436.337	17.32	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	3,174.72640	0.31747	0.10018	3,406.11720	0.34061	3,174.726	17.26	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	454.72640	0.04547	0.10018	426.11720	0.04261	454.726	17.26	0	0.00
R023	On 06/02/2014	Bond Future			8.07481	101.44747	8.01642	101.81328			0.00	0	11,259.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	1,481.74000	1.48174	1,115.93000	1.11593	1,481.740	0.00	0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	1,418.06000	1.41806	1,052.25000	1.05225	1,418.060	0.00	0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	1,354.42000	1.35442	988.61000	0.98861	1,354.420	0.00	0.00	0	0.00
R023	On 08/05/2014	Bond Future			8.18244	98.86450	8.12149	99.23613			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	0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Put	3,690.15000	3.69015	3,318.52000	3.31852	3,690.150	0.00	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	0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Put	3,626.40000	3.62640	3,254.77000	3.25477	3,626.400	0.00	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	0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Put	3,562.70000	3.56270	3,191.07000	3.19107	3,562.700	0.00	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.31660	116.23792	6.25363	116.33864			0.00	0	32,109.00
R157	On 06/02/2014	Bond Future	5.64	Call	94.10000	0.09410	109.60000	0.10960	94.100	2.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,182.93000	1.18293	1,097.71000	1.09771	1,182.930	2.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	96.86000	0.09686	112.72000	0.11272	96.860	2.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,169.49000	1.16949	1,084.63000	1.08463	1,169.490	2.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	99.68000	0.09968	115.91000	0.11591	99.680	2.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,156.12000	1.15612	1,071.63000	1.07163	1,156.120	2.14	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.51998	110.95826	6.44332	111.06140			0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	88.50000	0.08850	102.55000	0.10255	88.500	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,897.80000	1.89780	1,808.71000	1.80871	1,897.800	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	90.12000	0.09012	104.37000	0.10437	90.120	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,885.66000	1.88566	1,796.77000	1.79677	1,885.660	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	91.76000	0.09176	106.22000	0.10622	91.760	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,873.54000	1.87354	1,784.86000	1.78486	1,873.540	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.73995	112.49200	6.64315	112.59783			0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	668.83000	0.66883	720.60000	0.72060	668.830	1.79	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	668.77000	0.66877	614.71000	0.61471	668.770	1.79	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	663.29000	0.66329	609.88000	0.60988	663.290	1.79	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	674.27000	0.67427	726.69000	0.72669	674.270	1.79	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	680.12000	0.68012	732.43000	0.73243	680.120	1.79	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	658.22000	0.65822	604.70000	0.60470	658.220	1.79	0.00	0	0.00
R157	On 06/11/2014	Bond Future			7.10772	107.23988	6.98241	107.34532			0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	326.38000	0.32638	353.14000	0.35314	326.380	1.54	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,102.49000	1.10249	1,023.81000	1.02381	1,102.490	1.54	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	329.05000	0.32905	356.37000	0.35637	329.050	1.54	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 06/11/2014	Bond Future	6.20	Put	1,096.65000		1.09665	1,018.53000	1.01853		1,096.650	1.54	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	331.72000		0.33172	359.61000	0.35961		331.720	1.54	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,090.82000		1.09082	1,013.27000	1.01327		1,090.820	1.54	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.37848		117.98501	8.32013	118.49220			13.17	0.00	0	60,360.00
R186	On 06/02/2014	Bond Future	7.74	Call	791.43000		0.79143	903.13000	0.90313		791.430	12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	6,513.19000		6.51319	6,117.70000	6.11770		6,513.190	12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	810.36000		0.81036	924.07000	0.92407		810.360	12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	6,439.52000		6.43952	6,046.04000	6.04604		6,439.520	12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	829.61000		0.82961	945.37000	0.94537		829.610	12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	6,366.26000		6.36626	5,974.83000	5.97483		6,366.260	12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	4,612.83000		4.61283	4,964.81000	4.96481		4,612.830	13.43	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,454.75000		1.45475	1,299.54000	1.29954		1,454.750	13.43	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.48365		119.53595	8.42300	120.05093			13.18	0.00	0	640.00
R186	On 08/05/2014	Bond Future	7.09	Call	627.39000		0.62739	702.90000	0.70290		627.390	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	13,314.95000		13.31495	12,875.48000	12.87548		13,314.950	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	638.29000		0.63829	714.82000	0.71482		638.290	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	13,228.11000		13.22811	12,789.66000	12.78966		13,228.110	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	649.33000		0.64933	726.91000	0.72691		649.330	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	13,141.52000		13.14152	12,704.12000	12.70412		13,141.520	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,210.89000		1.21089	1,335.75000	1.33575		1,210.890	12.83	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,973.63000		9.97363	9,583.51000	9.58351		9,973.630	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	4,253.06000		4.25306	4,540.16000	4.54016		4,253.060	13.18	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	4,114.79000		4.11479	3,886.91000	3.88691		4,114.790	13.18	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future			8.58323		115.89658	8.52017	116.41998			13.20	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	6,425.29000		6.42529	6,109.79000	6.10979		6,425.290	13.12	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	3,962.94000		3.96294	4,170.84000	4.17084		3,962.940	13.12	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	3,998.85000		3.99885	4,208.12000	4.20812		3,998.850	13.12	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	6,376.02000		6.37602	6,061.89000	6.06189		6,376.020	13.12	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,034.95000		4.03495	4,245.58000	4.24558		4,034.950	13.12	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	6,327.02000		6.32702	6,014.25000	6.01425		6,327.020	13.12	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	6,581.67000		6.58167	6,872.31000	6.87231		6,581.670	13.40	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,842.10000		3.84210	3,609.34000	3.60934		3,842.100	13.40	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.68712		117.49977	8.62191	118.02853			12.83	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	3,853.96000		3.85396	4,069.42000	4.06942		3,853.960	12.62	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	8,398.49000		8.39849	8,085.19000	8.08519		8,398.490	12.62	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	3,885.68000		3.88568	4,102.34000	4.10234		3,885.680	12.62	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	8,344.90000		8.34490	8,032.80000	8.03280		8,344.900	12.62	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	3,917.56000		3.91756	4,135.41000	4.13541		3,917.560	12.62	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	8,291.56000		8.29156	7,980.65000	7.98065		8,291.560	12.62	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	7,928.23000		7.92823	8,280.02000	8.28002		7,928.230	13.02	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	4,117.20000		4.11720	3,940.23000	3.94023		4,117.200	13.02	0.00	0	2,010.00
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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R197	On 06/02/2014	Bond Future			276.65831		276.65831		276.64319	276.64319			0.00	0	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	3,331.69000		3.33169		3,346.81000	3.34681	3,331.690		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	3,341.69000		3.34169		3,356.81000	3.35681	3,341.690		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	3,351.69000		3.35169		3,366.81000	3.36681	3,351.690		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 06/02/2014	Bond Future			4.41110		104.85098		4.34184	104.91045		1.11	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	731.46000		0.73146		785.66000	0.78566	731.460		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	23.92000		0.02392		18.65000	0.01865	23.920		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	739.16000		0.73916		793.57000	0.79357	739.160		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	23.13000		0.02313		18.07000	0.01807	23.130		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	746.87000		0.74687		801.43000	0.80143	746.870		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	22.35000		0.02235		17.44000	0.01744	22.350		0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.03651		106.22929		3.93630	106.29054		0.90	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	525.32000		0.52532		572.66000	0.57266	525.320		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	97.22000		0.09722		83.31000	0.08331	97.220		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	529.85000		0.52985		577.36000	0.57736	529.850		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	95.69000		0.09569		81.95000	0.08195	95.690		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	534.40000		0.53440		582.08000	0.58208	534.400		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	94.18000		0.09418		80.61000	0.08061	94.180		0.00	0	0.00
R201	On 07/08/2014	Bond Future			2.93280		103.28780		2.76035	103.35110		0.56	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	866.05000		0.86605		925.94000	0.92594	866.050		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	8.51000		0.00851		5.10000	0.00510	8.510		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	8.36000		0.00836		5.00000	0.00500	8.360		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	869.51000		0.86951		929.45000	0.92945	869.510		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	872.96000		0.87296		932.95000	0.93295	872.960		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	8.21000		0.00821		4.90000	0.00490	8.210		0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/02/2014	Bond Future			210.32512		210.32512		209.35971	209.35971			0.00	0	43,449.00
R202	On 06/02/2014	Bond Future	208.99	Call	1,335.12000		1.33512		369.71000	0.36971	1,335.120		0.00	0	0.00
R202	On 06/02/2014	Bond Future	208.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	1,325.12000		1.32512		359.71000	0.35971	1,325.120		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	1,315.12000		1.31512		349.71000	0.34971	1,315.120		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		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 06/02/2014	Bond Future			7.08599		107.01722		7.02139	107.22360		4.62	0.00	0	8,517.00
R203	On 06/02/2014	Bond Future	5.95	Call	37.70000		0.03770		45.74000	0.04574	37.700		0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,741.71000		3.74171		3,543.37000	3.54337	3,741.710		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	74.96000		0.07496		89.67000	0.08967	74.960		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,148.27000		3.14827		2,956.60000	2.95660	3,148.270		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	77.57000		0.07757		92.72000	0.09272	77.570		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,117.81000		3.11781		2,926.58000	2.92658	3,117.810		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	80.26000		0.08026		95.86000	0.09586	80.260		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,087.44000		3.08744		2,896.66000	2.89666	3,087.440		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	530.30000		0.53030		603.10000	0.60310	530.300		0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,318.89000		1.31889		1,185.31000	1.18531	1,318.890		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future			7.23741		104.26379		7.16688	104.47391		4.76	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	122.42000		0.12242		142.89000	0.14289	122.420	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,699.14000		4.69914		4,509.49000	4.50949	4,699.140	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	124.94000		0.12494		145.74000	0.14574	124.940	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,670.28000		4.67028		4,480.96000	4.48096	4,670.280	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	127.50000		0.12750		148.65000	0.14865	127.500	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,641.46000		4.64146		4,452.49000	4.45249	4,641.460	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	800.64000		0.80064		883.63000	0.88363	800.640	4.70	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,991.50000		1.99150		1,864.37000	1.86437	1,991.500	4.70	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,577.73000		1.57773		1,702.86000	1.70286	1,577.730	4.78	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,095.36000		1.09536		1,010.37000	1.01037	1,095.360	4.78	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.38496		105.70459		7.30749	105.91879		4.35	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	878.30000		0.87830		934.31000	0.93431	878.300	4.29	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,396.88000		2.39688		2,238.69000	2.23869	2,396.880	4.29	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,403.43000		1.40343		1,483.45000	1.48345	1,403.430	4.36	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,666.06000		1.66606		1,531.88000	1.53188	1,666.060	4.36	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,417.07000		1.41707		1,497.71000	1.49771	1,417.070	4.36	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,652.00000		1.65200		1,518.44000	1.51844	1,652.000	4.36	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,430.77000		1.43077		1,512.04000	1.51204	1,430.770	4.36	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,638.02000		1.63802		1,505.09000	1.50509	1,638.020	4.36	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.56477		103.00613		7.48022	103.22154		4.20	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	887.79000		0.88779		947.97000	0.94797	887.790	4.11	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,752.92000		2.75292		2,597.69000	2.59769	2,752.920	4.11	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	896.86000		0.89686		957.14000	0.95714	896.860	4.12	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,735.97000		2.73597		2,580.84000	2.58084	2,735.970	4.12	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	905.99000		0.90599		966.38000	0.96638	905.990	4.12	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,719.08000		2.71908		2,564.06000	2.56406	2,719.080	4.12	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.26852		92.99586		9.21544	93.46956		0.00	0.00	0	1,652.00
R2037	On 06/02/2014	Bond Future	9.37	Call	894.85000		0.89485		1,368.55000	1.36855	894.850	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	982.28000		0.98228		1,455.98000	1.45598	982.280	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	1,069.57000		1.06957		1,543.27000	1.54327	1,069.570	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.37314		94.21830		9.31825	94.69909		0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	0.00000		0.00000		453.39000	0.45339	0.000	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	27.40000		0.02740		0.00000	0.00000	27.400	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	59.80000		0.05980		540.59000	0.54059	59.800	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	146.86000		0.14686		627.65000	0.62765	146.860	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.47550		91.26239		9.41867	91.75101		0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	3,855.06000		3.85506		3,366.44000	3.36644	3,855.060	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	3,763.62000		3.76362		3,275.00000	3.27500	3,763.620	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	3,672.32000		3.67232		3,183.70000	3.18370	3,672.320	0.00	0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.34042		103.78267		7.28149	104.02413		6.89	0.00	0	28,279.00
R204	On 06/02/2014	Bond Future	6.39	Call	151.10000		0.15110		173.19000	0.17319	151.100	6.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,131.41000		4.13141		3,912.04000	3.91204	4,131.410	6.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 06/02/2014	Bond Future	6.40	Call	155.56000		0.15556		178.21000	0.17821	155.560	6.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,093.02000		4.09302	3,874.21000	3.87421	4,093.020	6.71	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.41	Call	160.13000		0.16013	183.35000	0.18335	160.130	6.71	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.41	Put	4,054.76000		4.05476	3,836.52000	3.83652	4,054.760	6.71	0.00	0	0.00	
R204	On 08/05/2014	Bond Future			7.47459		105.14692	7.41148	105.39257		6.43	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.04	Call	211.22000		0.21122	240.44000	0.24044	211.220	6.24	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.04	Put	5,978.17000		5.97817	5,761.74000	5.76174	5,978.170	6.24	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.05	Call	215.24000		0.21524	244.90000	0.24490	215.240	6.24	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.05	Put	5,940.64000		5.94064	5,724.65000	5.72465	5,940.640	6.24	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.06	Call	219.32000		0.21932	249.43000	0.24943	219.320	6.24	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.06	Put	5,903.18000		5.90318	5,687.64000	5.68764	5,903.180	6.24	0.00	0	0.00	
R204	On 07/08/2014	Bond Future			7.60372		102.56840	7.53593	102.81861		6.50	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.44	Call	1,926.89000		1.92689	2,013.52000	2.01352	1,926.890	6.49	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.44	Put	2,532.47000		2.53247	2,368.89000	2.36889	2,532.470	6.49	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.45	Call	1,944.17000		1.94417	2,031.46000	2.03146	1,944.170	6.49	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.45	Put	2,512.64000		2.51264	2,349.72000	2.34972	2,512.640	6.49	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.46	Call	1,961.54000		1.96154	2,049.49000	2.04949	1,961.540	6.49	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.46	Put	2,492.91000		2.49291	2,330.65000	2.33065	2,492.910	6.49	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.78	Call	2,568.35000		2.56835	2,677.26000	2.67726	2,568.350	6.57	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.78	Put	1,921.22000		1.92122	1,779.92000	1.77992	1,921.220	6.57	0.00	0	0.00	530.00
R204	On 06/11/2014	Bond Future			7.74744		103.98722	7.67521	104.23918		6.30	0.00	0	0.00	
R204	On 06/11/2014	Bond Future	6.99	Call	1,395.43000		1.39543	1,465.15000	1.46515	1,395.430	6.16	0.00	0	0.00	
R204	On 06/11/2014	Bond Future	6.99	Put	4,076.31000		4.07631	3,894.07000	3.89407	4,076.310	6.16	0.00	0	0.00	
R204	On 06/11/2014	Bond Future	7.00	Call	1,407.87000		1.40787	1,478.09000	1.47809	1,407.870	6.16	0.00	0	0.00	
R204	On 06/11/2014	Bond Future	7.00	Put	4,052.80000		4.05280	3,871.06000	3.87106	4,052.800	6.16	0.00	0	0.00	
R204	On 06/11/2014	Bond Future	7.01	Call	1,420.39000		1.42039	1,491.12000	1.49112	1,420.390	6.16	0.00	0	0.00	
R204	On 06/11/2014	Bond Future	7.01	Put	4,029.37000		4.02937	3,848.14000	3.84814	4,029.370	6.16	0.00	0	0.00	
R204	On 06/11/2014	Bond Future	7.99	Call	2,988.13000		2.98813	3,116.16000	3.11616	2,988.130	6.35	0.00	0	0.00	
R204	On 06/11/2014	Bond Future	7.99	Put	2,147.62000		2.14762	2,023.69000	2.02369	2,147.620	6.35	0.00	0	0.00	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	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	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0	0.00
R207	On 06/02/2014	Bond Future			7.63716		98.71425	7.57325	99.01161		8.41	0.00	0	0	18,702.00
R207	On 06/02/2014	Bond Future	6.64	Call	164.86000		0.16486	195.07000	0.19507	164.860	8.20	0.00	0	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,932.34000		4.93234	4,665.19000	4.66519	4,932.340	8.20	0.00	0	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	169.72000		0.16972	200.57000	0.20057	169.720	8.20	0.00	0	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,888.00000		4.88800	4,621.49000	4.62149	4,888.000	8.20	0.00	0	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	174.69000		0.17469	206.20000	0.20620	174.690	8.21	0.00	0	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,843.81000		4.84381	4,577.96000	4.57796	4,843.810	8.21	0.00	0	0	0.00
R207	On 08/05/2014	Bond Future			7.76681		100.01186	7.69912	100.31410		8.06	0.00	0	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	217.92000		0.21792	249.95000	0.24995	217.920	7.84	0.00	0	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,564.19000		7.56419	7,293.98000	7.29398	7,564.190	7.84	0.00	0	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	222.01000		0.22201	254.52000	0.25452	222.010	7.84	0.00	0	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,519.62000		7.51962	7,249.89000	7.24989	7,519.620	7.84	0.00	0	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	226.16000		0.22616	259.16000	0.25916	226.160	7.84	0.00	0	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,475.13000		7.47513	7,205.89000	7.20589	7,475.130	7.84	0.00	0	0	0.00
R207	On 07/08/2014	Bond Future			7.89208		97.75335	7.82020	98.06092		8.04	0.00	0	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,206.58000		2.20658	2,329.57000	2.32957	2,206.580	8.03	0.00	0	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	3,074.31000		3.07431	2,889.73000	2.88973	3,074.310	8.03	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 07/08/2014	Bond Future	7.70	Call	2,226.03000		2.22603	2,349.82000	2.34982		2,226.030	8.03	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	3,050.60000		3.05060	2,866.82000	2.86682		3,050.600	8.03	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,245.57000		2.24557	2,370.16000	2.37016		2,245.570	8.03	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	3,027.00000		3.02700	2,844.02000	2.84402		3,027.000	8.03	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.02293		99.10562	7.94722	99.41577		0.00	8.00	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,848.87000		1.84887	1,956.94000	1.95694		1,848.870	7.87	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,690.85000		4.69085	4,488.77000	4.48877		4,690.850	7.87	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,864.10000		1.86410	1,972.80000	1.97280		1,864.100	7.87	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,663.74000		4.66374	4,462.29000	4.46229		4,663.740	7.87	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	1,879.41000		1.87941	1,988.76000	1.98876		1,879.410	7.87	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,636.73000		4.63673	4,435.93000	4.43593		4,636.730	7.87	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.81144		96.75128	7.74769	97.08344			9.46	0.00	0	11,100.00
R208	On 06/02/2014	Bond Future	6.74	Call	137.49000		0.13749	162.58000	0.16258		137.490	9.18	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,916.10000		5.91610	5,609.03000	5.60903		5,916.100	9.18	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	141.63000		0.14163	167.37000	0.16737		141.630	9.18	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,864.33000		5.86433	5,557.91000	5.55791		5,864.330	9.18	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	146.07000		0.14607	172.49000	0.17249		146.070	9.18	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,812.90000		5.81290	5,507.16000	5.50716		5,812.900	9.18	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.92736		94.62713	7.86039	94.96460			9.39	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	199.43000		0.19943	230.27000	0.23027		199.430	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,893.95000		8.89395	8,587.32000	8.58732		8,893.950	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	203.38000		0.20338	234.72000	0.23472		203.380	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,841.89000		8.84189	8,535.76000	8.53576		8,841.890	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	207.41000		0.20741	239.25000	0.23925		207.410	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,789.93000		8.78993	8,484.30000	8.48430		8,789.930	9.13	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.03790		95.93478	7.96745	96.27801			8.87	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,473.40000		3.47340	3,277.23000	3.27723		3,473.400	8.81	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,258.78000		2.25878	2,405.84000	2.40584		2,258.780	8.81	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,280.41000		2.28041	2,428.74000	2.42874		2,280.410	8.81	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,445.66000		3.44566	3,250.76000	3.25076		3,445.660	8.81	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,302.16000		2.30216	2,451.75000	2.45175		2,302.160	8.82	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,418.08000		3.41808	3,224.44000	3.22444		3,418.080	8.82	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	3,459.33000		3.45933	3,657.72000	3.65772		3,459.330	8.96	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,291.50000		2.29150	2,146.66000	2.14666		2,291.500	8.96	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.15825		93.86531	8.08460	94.21165			8.95	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,820.54000		1.82054	1,904.89000	1.90489		1,820.540	8.80	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	5,266.31000		5.26631	5,004.32000	5.00432		5,266.310	8.80	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,837.35000		1.83735	1,922.41000	1.92241		1,837.350	8.81	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	5,234.09000		5.23409	4,972.81000	4.97281		5,234.090	8.81	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,854.27000		1.85427	1,940.03000	1.94003		1,854.270	8.81	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	5,202.00000		5.20200	4,941.42000	4.94142		5,202.000	8.81	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	4,140.38000		4.14038	4,304.21000	4.30421		4,140.380	9.12	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,553.71000		2.55371	2,371.20000	2.37120		2,553.710	9.12	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000		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
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/02/2014	Bond Future			9.14789		74.98424		9.09466	75.37792		19.43	0.00	0	23,302.00
R209	On 06/02/2014	Bond Future	8.54	Call	906.45000		0.90645		1,016.80000	1.01680	906.450	19.20	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,608.17000		5.60817		5,324.84000	5.32484	5,608.170	19.20	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	925.25000		0.92525		1,037.23000	1.03723	925.250	19.21	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,545.84000		5.54584		5,264.14000	5.26414	5,545.840	19.21	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	944.33000		0.94433		1,057.95000	1.05795	944.330	19.21	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,483.93000		5.48393		5,203.87000	5.20387	5,483.930	19.21	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.24273		72.82549		9.18780	73.22503		20.19	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	694.73000		0.69473		763.35000	0.76335	694.730	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	12,081.30000		12.08130		11,750.38000	11.75038	12,081.300	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	705.72000		0.70572		775.19000	0.77519	705.720	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	12,001.63000		12.00163		11,671.56000	11.67156	12,001.630	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	716.86000		0.71686		787.17000	0.78717	716.860	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,922.25000		11.92225		11,593.02000	11.59302	11,922.250	19.70	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.33301		73.83194		9.27631	74.23792		19.55	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,837.24000		3.83724		4,021.70000	4.02170	3,837.240	19.44	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,974.57000		5.97457		5,753.05000	5.75305	5,974.570	19.44	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,931.02000		5.93102		5,710.49000	5.71049	5,931.020	19.45	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,868.27000		3.86827		4,053.72000	4.05372	3,868.270	19.45	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,899.43000		3.89943		4,085.87000	4.08587	3,899.430	19.45	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,887.72000		5.88772		5,668.18000	5.66818	5,887.720	19.45	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.42693		71.70836		9.36869	72.11866		19.89	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,119.45000		4.11945		4,332.92000	4.33292	4,119.450	19.63	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	7,290.05000		7.29005		7,093.22000	7.09322	7,290.050	19.63	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,148.92000		4.14892		4,363.28000	4.36328	4,148.920	19.63	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	7,244.52000		7.24452		7,048.58000	7.04858	7,244.520	19.63	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,178.50000		4.17850		4,393.74000	4.39374	4,178.500	19.64	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	7,199.21000		7.19921		7,004.15000	7.00415	7,199.210	19.64	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 06/02/2014	Bond Future			161.75848		161.75848		161.74570	161.74570			0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	268.48000		0.26848		255.70000	0.25570	268.480		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	258.48000		0.25848		245.70000	0.24570	258.480		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	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	248.48000		0.24848		235.70000	0.23570	248.480		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	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			0.00	0	0.00
R211	On 06/02/2014	Bond Future			129.01860		129.01860		129.02699	129.02699			0.00	0	522.00
R211	On 06/02/2014	Bond Future	128.99	Call	28.60000		0.02860		36.99000	0.03699	28.600		0.00	0	0.00
R211	On 06/02/2014	Bond Future	128.99	Put	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	18.60000		0.01860		26.99000	0.02699	18.600		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Call	8.60000		0.00860		16.99000	0.01699	8.600		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 06/02/2014	Bond Future	129.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/02/2014	Bond Future			131.64801		131.64801		131.64290	131.64290			0.00	0	21,791.00
R212	On 06/02/2014	Bond Future	132.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	132.99	Put	1,341.99000		1.34199		1,347.10000	1.34710	1,341.990		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	1,351.99000		1.35199		1,357.10000	1.35710	1,351.990		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	1,361.99000		1.36199		1,367.10000	1.36710	1,361.990		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 06/02/2014	Bond Future			8.95854		86.21020		8.90033	86.65231		17.05	0.00	0	21,021.00
R213	On 06/02/2014	Bond Future	8.29	Call	777.44000		0.77744		900.60000	0.90060	777.440		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	6,067.99000		6.06799		5,749.04000	5.74904	6,067.990		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	794.63000		0.79463		919.66000	0.91966	794.630		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	6,002.50000		6.00250		5,685.42000	5.68542	6,002.500		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	812.09000		0.81209		938.89000	0.93889	812.090		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,937.39000		5.93739		5,622.08000	5.62208	5,937.390		0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.05699		83.80604		8.99686	84.25474		17.98	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	707.23000		0.70723		783.03000	0.78303	707.230		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	12,293.36000		12.29336		11,920.46000	11.92046	12,293.360		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	718.24000		0.71824		794.96000	0.79496	718.240		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	12,214.67000		12.21467		11,842.69000	11.84269	12,214.670		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	729.39000		0.72939		807.02000	0.80702	729.390		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	12,136.24000		12.13624		11,765.17000	11.76517	12,136.240		0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.15196		84.96401		9.08980	85.41987		17.44	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	3,889.68000		3.88968		4,094.05000	4.09405	3,889.680		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	6,215.10000		6.21510		5,963.61000	5.96361	6,215.100		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	3,921.13000		3.92113		4,126.60000	4.12660	3,921.130		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	6,170.54000		6.17054		5,920.15000	5.92015	6,170.540		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	3,952.72000		3.95272		4,159.29000	4.15929	3,952.720		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	6,126.21000		6.12621		5,876.92000	5.87692	6,126.210		0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.25254		82.60112		9.18858	83.06193		17.67	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,302.70000		4.30270		4,501.57000	4.50157	4,302.700		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	7,342.57000		7.34257		7,080.63000	7.08063	7,342.570		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,333.00000		4.33300		4,532.83000	4.53283	4,333.000		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	7,297.26000		7.29726		7,036.28000	7.03628	7,297.260		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,363.42000		4.36342		4,564.20000	4.56420	4,363.420		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	7,252.16000		7.25216		6,992.13000	6.99213	7,252.160		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 06/02/2014	Bond Future			9.27984		75.55890		9.22664	75.96326		20.56	0.00	0	2,927.00
R214	On 06/02/2014	Bond Future	8.99	Call	1,774.82000		1.77482		1,954.32000	1.95432	1,774.820		0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	4,024.49000		4.02449		3,799.63000	3.79963	4,024.490		0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	1,803.91000		1.80391		1,985.25000	1.98525	1,803.910		0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,974.02000		3.97402		3,751.00000	3.75100	3,974.020		0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	1,833.28000		1.83328		2,016.46000	2.01646	1,833.280		0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,923.98000		3.92398		3,702.80000	3.70280	3,923.980		0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.37333		73.26732		9.31842	73.67773		21.20	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	2,849.51000		2.84951		3,035.79000	3.03579	2,849.510		0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,798.65000		5.79865		5,574.52000	5.57452	5,798.650		0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	2,879.37000		2.87937		3,066.88000	3.06688	2,879.370		0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,749.03000		5.74903		5,526.13000	5.52613	5,749.030		0.00	0	0.00

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 08/05/2014	Bond Future	9.01	Call	2,909.40000	2.90940	3,098.15000	3.09815	2,909.400	20.97	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	5,699.71000	5.69971	5,478.05000	5.47805	5,699.710	20.97	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 06/02/2014	Bond Future			9.33682	97.95171	9.28364	98.46907			0.00	0	10,220.00
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	2,445.02000	2.44502	1,927.66000	1.92766	2,445.020		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	2,343.75000	2.34375	1,826.39000	1.82639	2,343.750		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	2,242.67000	2.24267	1,725.31000	1.72531	2,242.670		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.43285	94.81741	9.37787	95.34257			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	3,872.50000	3.87250	3,347.34000	3.34734	3,872.500		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	3,770.37000	3.77037	3,245.21000	3.24521	3,770.370		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	3,668.43000	3.66843	3,143.27000	3.14327	3,668.430		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			20,156.46000	20,156.46000	19,968.21000	19,968.21000			0.00	0	0.00

**Total for Derivatives :** **677,396,919.00**    **27,237**    **2 340 650.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.92889			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.67500	104.74725	6.67500	104.69027			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	101.19985			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.37500	105.56609	8.37500	105.49433			0.00	0	3,800,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	100.05687			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	100.15963			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.24000	96.54785	9.24000	96.47560			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.97500	102.85399	6.97500	102.79556			0.00	0	440,000,000.00
AB07	On 07/03/2014	Spot Bond			5.02500	103.05220	5.02500	103.01021			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	100.49250			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.51000	105.96724	8.51000	105.89407			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			0.84000	135.59143	0.84000	135.53505			0.00	0	40,000,000.00
ABCP13	On 07/12/2023	Spot Bond			2.35000	127.88633	2.35000	259.69799			0.00	0	80,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.07587			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.45163			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.82062			0.00	20,000,000	50,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.32216			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.38202			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	101.42179			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.53554			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.43500		107.34604		7.43500	107.28112			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.46342			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.27500		104.21148		6.27500	104.15814			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.95868			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.28398			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.02599			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.99938			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.08795			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.26977			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.45027			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.42241			0.00	0	100,000,000.00
ABL19	On 25/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.62569			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.15931			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.63955			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.29000		130.01443		5.29000	129.91416			4,020,400,000,000.00	760,000,000	380,000,000.00
ABLI03	On 15/03/2015	Spot Bond	3.05000		125.64946		3.05000	125.57443			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.79000		116.91342		2.79000	116.84625			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.44000		100.68559		4.44000	100.61468			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI06	On 19/07/2020	Spot Bond		5.85000	102.35398		5.85000	103.05572			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		10.91000	116.14570		10.91000	116.04516			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.43713			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.49977			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.58241			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.66239			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.09000	112.13174		4.09000	112.05571			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	43.55404		100.00000	44.74223			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.09000	163.35209		2.09000	163.26754			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	156.18254		2.76000	156.09337			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.12000	167.52409		2.12000	167.43712			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.18000	166.31239		2.18000	166.22507			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.90625	72.87228		7.90625	72.81411			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.90625	72.87228		7.90625	72.81411			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	90.23000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.27659			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	91.39000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	90.23000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.75000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	86.81000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	86.31000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.90959			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.80740			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.83000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		5.81500	106.86831		5.81500	106.81811			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	87.14000			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	87.56000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.08336			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.96500		113.67135		6.96500	113.60687			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.83860			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	82.23000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	84.74000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.74000		93.59691		2.74000	100.80473			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.72000		99.03204		2.72000	146.53010			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.78000		110.18441		2.78000	189.45697			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	83.53000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.54000		90.49040		9.54000	91.06368			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	91.76000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.00000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	106.97241			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	88.89000			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	9.70000		109.00251		9.70000	110.45937			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	9.64500		110.92744		9.64500	110.87988			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN80	On 31/03/2021	Spot Bond		8.83500	90.07808		8.83500	90.01392			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.53000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	107.26000			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		9.74000	109.91202		9.74000	110.15505			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	91.75000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.21000	107.98772		8.21000	107.91574			0.00	0	40,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.62500	102.92768		6.62500	102.87210			0.00	0	570,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.81500	97.02861		8.81500	96.95990			0.00	0	110,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.90000	94.08980		9.90000	94.01448		9,900,000,000,000.00	1,000,000,000	1,000,000,000.00	
ABS9	On 17/03/2016	Spot Bond		7.32500	106.18722		7.32500	106.12393			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.54000	127.64682		1.54000	130.10753			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond		2.16000	129.85659		2.16000	263.70305			0.00	0	50,000,000.00
ABS13	On 31/01/2017	Spot Bond		0.78000	124.32783		0.78000	127.04873			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		2.00000	124.72880		2.00000	127.16952			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	34.19391		100.00000	33.94601			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.12500	106.61470		11.12500	106.51908			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.22720			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.69321		100.00000	2.67347			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.23324			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.31875			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	16.05280		100.00000	15.93515			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.22115			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		60.04491		11.00000	59.99343			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		10.27379		100.00000	10.19849			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.13640			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.17393			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	101.48139			0.00	2,000,000,000	1,000,000,000.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.63977			0.00	2,000,000,000	1,000,000,000.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.41077			0.00	2,000,000,000	1,000,000,000.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.45849			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.47948			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.56586			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.56586			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.58215			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.37261			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.58215			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.54959			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	85.98664			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.34581			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.40826			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.23478			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.32495			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.42991			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.47741			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.49648			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.45832			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.22943			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.37262			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.27000	105.35228	9.27000	105.27274			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.25816			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.20500	103.29657	7.20500	103.23615			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.53703			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.64434			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.37237			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	100.60280			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	79.41941			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	154.13341			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	154.16480			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.41072			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.20234			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.20234			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.60280			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.01300			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.36297			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.35151			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.49383			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.94440			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.49230			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.11699			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.24323			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.44418			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.82568			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.24600			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.41647			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.18552			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.16450			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.38610			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.35599			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.23332			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.20082			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.26390			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.38228			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.31542			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.23905			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.26007			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.03230		10.23000	101.94798			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.28092			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.24861			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.75459			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.82828			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.18206			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.31500	106.47322		9.31500	106.39379			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.37648			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.31215		1.75000	110.38201			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.25816			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.26181			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.34955			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.39709			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.30198			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.38758			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.34004			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44463			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.62405			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.40660			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.82263			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.38758			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.34299			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.42400			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.44881			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.24845			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.27712			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.45463			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.44083			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.54916			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.35906			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.53395			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.53966			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.54916			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.79713			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.47314			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.47314			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	113.02354			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	113.82659			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.26393			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.25060			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.15434			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.28676			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.29247			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.34955			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.26582			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.06661			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.09041			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.47019			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.58401			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.17764			0.00	0	0.00
ADCP04		On 25/02/2014	Spot Bond	100.00000	81.11111		100.00000	80.57395			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	8.88663		100.00000	8.82220			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.14125			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.15718			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.16777			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.76424			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.84969			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.96347			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.73191			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.84500		98.08444		7.84500	98.02225			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.96957			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.14327			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.29500		103.02705		8.29500	102.95768			0.00	0	570,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.34000		115.47968		9.34000	115.39283			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		64.28425		100.00000	63.81819			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.04500		110.36597		7.04500	110.30266			0.00	0	1,730,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		61.22753		100.00000	60.78362			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.58607		100.00000	12.50223			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.97000		151.49687		2.97000	151.40760			0.00	0	10,000,000.00
AIRL02	On 18/02/2014	Spot Bond	4.79000		101.70889		4.79000	129.97354		2,874,000,000,000.00	600,000,000	310,000,000.00	
ANG05	On 04/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.92209			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.30190			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.79769			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.79229			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.71715			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.34419			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	100.00000		29.62963		100.00000	100.00000			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.14745			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.78500		105.57176		8.78500	105.49698			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.75646			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.60452			0.00	0	20,000,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		93.90780		100.00000	93.19995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.48689				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.92500		109.96962	6.92500	109.90794				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.23156				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.11331				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.25500		103.42559	6.25500	103.37310				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.66000		105.74253	8.66000	105.66867				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.45517				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.81872		105.32420	10.81872	104.04779				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.69788		103.07959	10.69788	102.59173				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.75793		102.94467	10.75793	102.50896				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.62255				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.81799		102.93365	10.81799	102.41074				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.87909		101.69068	11.87909	101.60763				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.66333				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.66333				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.66340				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.06872		101.75899	11.06872	101.72773				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.97923		104.06049	10.97923	102.47255				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.69788		103.07959	10.69788	102.59173				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.95849		103.23436	10.95849	102.60590				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.17378		96.48746	10.17378	101.98242				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.57366				0.00	0	150,000,000.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.55707				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.55707				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.46811				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.98562			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.37226		102.19944		10.37226	101.95475			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.43500		100.88839		11.43500	100.79570			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.42300			0.00	658,953,000	329,476,500.00
BAYA26	On 30/09/2017	Spot Bond	10.22500		69.67463		10.22500	98.16843			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.98561			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.41878			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		77.85456		12.22500	101.50700			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.53281			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.18500		64.08046		11.18500	100.69610			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.48429			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.52473			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.52473			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.83125			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.46487			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.10334			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.54077			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.97784			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.98562			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.54077			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.81872		105.73030		13.81872	104.50399			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.15874		103.10205		15.15874	102.99671			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.06634		102.82614		14.06634	102.57922			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	102.04880			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	102.04880			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	102.04880			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.12916			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	11.83021		100.00000	11.76301			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.77568		100.00000	21.61780			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.81831		100.00000	19.67462			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	12.23353		100.00000	12.14483			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	12.23353		100.00000	12.14483			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.79091		100.00000	14.68368			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.81607		100.00000	12.72316			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	77.38877		100.00000	76.92629			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.66879			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.66364			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.70438			0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond		100.00000	98.91599		100.00000	98.11828			0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond		100.00000	87.32057		100.00000	86.69834			0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond		100.00000	82.95455		100.00000	82.39278			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.06000	105.35582		2.06000	171.93090			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.26000	96.28512		8.26000	139.90295			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.26000	97.62008		8.26000	140.23330			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.64500	96.71382		8.64500	96.64638			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.47372			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.21589			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	101.58781			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.29519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD32AU	On 08/05/2014	Spot Bond	100.00000	84.40367	100.00000	83.82688				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.87500	98.56130	7.87500	98.49822				0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.65734				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.70443				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.72031				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.77319				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.82604				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.97361				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	9.51111	100.00000	9.44216				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.51521				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.54363				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.55581				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.55987				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.60854				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.67335				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	9.30574	100.00000	9.23828				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	9.30574	100.00000	9.23828				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.27975				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.39095				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.42128				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.21000	103.54338	8.21000	103.47436				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.51223				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.67378				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	6.65634	100.00000	6.60755				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	6.65634	100.00000	6.60755				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID01	On 06/08/2014	Spot Bond		5.60000	106.26961		5.60000	106.22178			3,360,000,000,000.00	600,000,000	370,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.56641			0.00	0	60,000,000.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.01077			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.54146			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.90425			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.12730			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.14980			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.12463			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.13167			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.14445			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.19729			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.28598			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.37271			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	15.06694		100.00000	14.95770			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.19316			0.00	0	200,000,000.00
CBL06	On 02/11/2014	Spot Bond		6.07500	107.15190		6.07500	107.09877			0.00	0	10,000,000.00
CBL08	On 02/11/2016	Spot Bond		9.31000	113.14158		9.31000	113.05629			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.86308			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.00969			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.01000	103.97000		9.01000	103.89408			0.00	0	680,000,000.00
CBL12	On 06/09/2018	Spot Bond		11.09500	103.49741		11.09500	103.40483			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.73249			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.34500	104.61016		11.34500	104.51610			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.44884			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.20000	101.05546		9.20000	100.98016			0.00	0	40,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.10627			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.78500		100.03793		11.78500	99.94458			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.47154			0.00	0	200,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.95406			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.41428			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.16000		92.89966		10.16000	92.82339			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.09000		120.53329		10.09000	120.43608			0.00	0	80,000,000.00
CCT02	On 12/06/2024	Spot Bond	9.94000		116.26505		9.94000	116.17265			0.00	0	260,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.28000		115.35362		9.28000	115.26693			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.72445			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.56000		103.09781		11.56000	103.00184			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.33886			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.66153			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.35878			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.56291			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.93243			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	99.93847			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.31011			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.30675			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.32451			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.75473			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.70209			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.70209			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.32158			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		88.63061		100.00000	88.01369			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN168	On 30/04/2014	Spot Bond	100.00000		88.63061	100.00000	88.01369				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		88.63061	100.00000	88.01369				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.41079				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		88.63061	100.00000	88.01369				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	102.68501				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.85554				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.21371	10.11000	104.12995				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.85554				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.98128				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	106.84687				0.00	1,200,000,000	2,000,000,000.00
CLN191	On 23/08/2016	Spot Bond	2.76000		100.75516	2.76000	114.31378				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000	0.00000	105.86351				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		111.33246	3.14000	114.26063				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.09864	8.25000	102.03027				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	101.85554				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.85554				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		119.34539	3.10000	113.86140				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		119.16341	2.40000	113.69429				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.04785				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.92807				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.80116				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.81242				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.02500		102.30915	8.02500	102.24283				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.88616			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.87285			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.73259			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.74708			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.07500	102.44575		8.07500	102.37894			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.07500	102.44575		8.07500	102.37894			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	8.12500	101.29732		8.12500	101.23121			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.44899			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.61312			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.75686			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.75686			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	70.86002		100.17539	70.33985			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.00696			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.27807			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.47109			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.07360			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.07859			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	102.51424		9.35000	102.43790			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	102.51424		9.35000	102.43790			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.07297			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.07319			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	100.12348			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.30198			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.12104			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.13384			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.13384			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.13384			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.13384			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.13384			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.16526			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.21745			0.00	1,300,000,000	1,900,000,000.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.21745			0.00	100,000,000	200,000,000.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.21745			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.21745			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.21745			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.22617			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.11500	103.97575		9.11500	103.89897			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.70879			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.19139			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.23682			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.23682			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.54419			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.66854			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.11321			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.95460			0.00	8,000,000,000	4,000,000,000.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.33052			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.32101			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN274	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.34402				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.12909				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.08995				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.08921				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.34020				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	106.25882				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.81690				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.20351				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.11261				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.28295				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.50165				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.50165				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.50165				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.50165				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.34728				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.00000	0.00000	99.94526				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.72002				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.41796				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.40054				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.31274				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.40054				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.15482				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.55779				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.31290				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.31290				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.30662				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	116.91380				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	103.22656				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	117.46584				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	116.37183				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	117.03499				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	113.74968				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	114.01924				0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	117.37774				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.00000	0.00000	100.31980				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.82000		94.70512	10.82000	93.15851				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.34000		94.13321	11.34000	94.69793				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.24172				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.57196				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000	0.00000	100.31185				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.68911				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.61388				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		102.58238	8.80500	100.69268				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.35906				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.69682				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	110.77864				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.42941				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.45793				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000	0.00000	101.56815				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.47314				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.11816			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.11816			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.11816			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.63992			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.13032			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.63595			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.24172			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.78558			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.84429			0.00	0	0.00
CLN338		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.61576			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.62695			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.84718			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.24984			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.12136			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.28888			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.92164			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.99592			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.62010			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.33594			0.00	0	0.00
CLN348		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.77530			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.84667			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.58923			0.00	0	100,000,000.00
CLN351		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.09857			0.00	0	0.00
CLN352		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.39198			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.20389			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN42	On 18/04/2028	Spot Bond	7.01000	37.13818	7.01000	37.73748				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	143.21930				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	8.64500	96.71382	8.64500	129.26531				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.26000	31.88350	8.26000	139.90295				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.26000	32.28113	8.26000	140.23330				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	86.78951				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	86.67656				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.02032				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.02032				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.46804				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.36116				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.38221				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.38758				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.68911				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.24680				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	100.06450				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.57500	110.61730	8.57500	107.05605				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.66000	105.67176	8.66000	101.10459				0.00	0	690,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.07000	118.87109	10.07000	112.68273				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.92500	110.49297	7.92500	105.02658				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.66000	107.82922	9.66000	107.74494				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.13000	95.41052	10.13000	95.33286				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.99000	96.01374	10.99000	95.92912				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.99000	88.95122	10.99000	88.87324				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00006			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.01764			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.94763			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.49823			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.01927			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.61385			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.52000		90.90004		12.52000	94.20765			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		8.53893		100.00000	10.66789			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.51993			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.93500		98.52768		7.93500	97.64837			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.45982			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	102.13658			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	98.54808			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.47579			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.50488			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.58223			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.80500		125.75237		6.80500	118.20533			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.27000		108.60486		8.27000	108.53314			1,472,060,000.00	178,000	7,528,940,700.00
DV23	On 27/02/2023	Spot Bond	8.76000		110.35225		8.76000	110.27515			1,597,824,000.00	182,400	9,279,242,600.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.16614			0.00	0	1,000,000,000.00
E170	On 01/08/2020	Spot Bond	7.90000		133.07663		7.90000	132.99260			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	106.41014			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.93031			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.92455			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	99.92036			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.42821				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	105.83785	0.10000	132.41090				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.15000	115.21108	2.15000	115.15076				280,247,340,000.00	130,347,600	2,000,000,000.00
EL29	On 19/11/2029	Spot Bond	2.16000	102.86841	2.16000	102.81448				157,792,752,000.00	73,052,200	500,000,000.00
EL30	On 29/07/2030	Spot Bond	2.23000	102.82792	2.23000	103.14045				36,850,750,000,000.00	16,525,000,000	17,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.56000	108.45940	9.56000	108.37686				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.41000	109.18706	9.41000	109.10388				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.04000	100.82507	10.04000	100.74325				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.62000	89.69131	10.62000	98.36889				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.18250				0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.58047				0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.24510				0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.35048				0.00	0	200,000,000.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.14337				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	62.60305	100.00000	62.14420				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	81.83857	100.00000	81.29176				0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000	99.99200	100.00000	99.19841				0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000	94.19945	100.00000	93.51353				0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond	100.00000	83.33333	100.00000	82.76644				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	126.87728	3.00000	126.80204				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.98500	108.12389	10.98500	108.02967				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	106.20954				0.00	0	110,000,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.74904				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.07138				0.00	0	300,000,000.00
EQS07	On 09/04/2018	Spot Bond	9.70500	84.34601	9.70500	97.53021				0.00	0	0.00

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	101.09735			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		100.00000	18.79887		100.00000	100.00000			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.23404			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.21474			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.20606			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.23849			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.22796			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.19837			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.20439			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.18997			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.19875			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.18821			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.19553			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.45500	104.08753		6.45500	104.03304			6,455,000,000,000.00	1,000,000,000	2,220,000,000.00
ES18	On 20/04/2018	Spot Bond		7.50000	107.51174		7.50000	107.44651			1,387,500,000.00	185,000	18,140,682,900.00
ES23	On 25/01/2023	Spot Bond		8.42500	113.41742		8.42500	113.34115			1,825,697,500.00	216,700	24,356,538,500.00
ES26	On 02/04/2026	Spot Bond		8.85500	93.84573		8.85500	93.77874			2,853,966,500.00	322,300	8,641,298,300.00
ES33	On 15/09/2033	Spot Bond		9.73000	82.17372		9.67500	82.51631			4,639,264,000.00	476,800	57,539,805,200.00
ES42	On 25/04/2042	Spot Bond		9.89500	87.68055		9.89500	87.61079			94,002,500,000,000.00	9,500,000,000	19,800,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.07555			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.78318			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.18251			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.01539			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.24266			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.90018			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000		11.01279	100.00000	10.93295				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.71709	100.00000	10.63939				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.91719				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	102.00373				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	102.17673				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	102.34964				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.92500		103.47883	6.92500	103.42047				0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.18500		101.07985	9.18500	101.00548				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.28407				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.28400				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.68258				0.00	0	10,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000	0.00000	102.91691				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.98500		109.21871	10.98500	109.12301				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000	0.00000	99.92602				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.10000		125.47289	2.10000	126.24936				0.00	0	40,000,000.00
FRBI23	On 07/12/2023	Spot Bond	2.19000		129.54310	2.19000	263.06579				0.00	0	110,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.45000		97.87911	2.45000	103.71928				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.70000		99.26643	2.70000	146.87713				0.00	0	10,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.67000		111.98573	2.67000	195.52098				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.23500		113.19413	7.23500	113.12748				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.03400		58.24527	8.03400	57.54268				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49400		37.19492	9.49400	36.28638				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000		35.93660	9.73000	35.02066				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000	0.00000	99.88725				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.11891				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC103		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	104.31424			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.87040			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.11550			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.11550			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	99.89675			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.11347			0.00	2,600,000,000	1,300,000,000.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.65900			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.94236			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.41086			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.56740			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	103.73325			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.24854		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.24854		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.91208			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.54916			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.90976			0.00	500,000,000	500,000,000.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.07082			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.46744			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	111.92807			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.29605			0.00	500,000,000	500,000,000.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.52066			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.19970		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.80735			0.00	500,000,000	500,000,000.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.16928			0.00	500,000,000	500,000,000.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.62893			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC129	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.74284			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.05756			0.00	500,000,000	500,000,000.00
FRC131	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.90407			0.00	500,000,000	500,000,000.00
FRC132	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.15035			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.28659			0.00	500,000,000	500,000,000.00
FRC134	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.05188			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.98557			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.77130			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.73715			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.19956			0.00	700,000,000	700,000,000.00
FRC139	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.17117			0.00	700,000,000	700,000,000.00
FRC140	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.09355			0.00	700,000,000	700,000,000.00
FRC141	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.20335			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.85666			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond		100.09221	14.09710		100.09221	13.99369			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.36286			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	113.80686			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.65108			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.86861			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.10589			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.81841			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.52913			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	101.54825			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.39745			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.43513			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.93819			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.30074			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.28452			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.40660			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.95235		13.22500	51.89667			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.31531			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.31720			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.02150			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.38569			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.69500	88.82950		3.69500	91.84233			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.45414			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.45414			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.16565			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.24172			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.62212			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.90184			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.35906			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.32291			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.52644			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.58146			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.33211			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.52034			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.70161			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.84339			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.91311			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.80989			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.53479			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.52533			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.78312			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.28678			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.64136			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.34000	119.95617		3.34000	115.44969			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.55583			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.57301			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.32000	109.88934		3.32000	115.61526			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.12000	99.11294		1.12000	120.60744			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.34000	106.91740		3.34000	115.44969			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.10000	104.79769		2.10000	122.07540			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.17000	103.77889		2.17000	125.55648			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.72964			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.28106			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.14823			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.18859			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.33440			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.54442			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	106.63631			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.82675			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.75428			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.47885			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.98677			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.47695			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	104.90269			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	93.59759			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	90.54568			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.38161	100.00000		9.31285			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		13.39112	100.00000		11.48718			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.24000		141.10717		4.24000	141.00926			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.91711			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.68147			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	103.16638			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	103.22945			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.00729			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	102.09911			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.98637			0.00	0	60,000,000.00
FRS36	On 07/12/2023	Spot Bond	2.70000		124.34973		2.70000	252.50910			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.20000		129.43880		2.20000	262.85379			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.92000		122.18673		2.92000	248.11239			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.47000		102.98329		2.47000	122.91031			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.59836			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.00000		127.23422		2.00000	123.28110			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.77158			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.00982			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.47139			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.23998			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS64	On 26/01/2042	Spot Bond		2.92500	92.00966		2.92500	91.95602			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	13.90303		104.97509	12.88836			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	20.01698		101.07593	19.86887			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	11.16815		100.44759	11.08597			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.22978			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	18.23640		100.76967	18.10182			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		2.50000	101.44525		2.50000	101.38936			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	101.16298			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.83520			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.41000	96.68063		2.41000	104.12870			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.24096			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.44000	96.39560		2.44000	103.82147			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.02001			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.40000	127.37263		2.40000	327.71732			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.93525			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.41551			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.39015			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.37018			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.03578			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.19981			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.98551			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.84000	104.05912		5.84000	104.00948			0.00	0	620,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX15	On 14/03/2015	Spot Bond	6.20500		104.98304		6.20500	104.92988			9,307,500,000,000.00	1,500,000,000	510,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.19500		103.70543		7.19500	103.64470			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.73000		104.29719		7.73000	104.23166			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.95500		110.62680		7.95500	110.55570			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.56000		102.43399		8.56000	102.36286			0.00	0	50,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.85000		106.79138		8.85000	100.89264			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.55000		91.07788		9.55000	91.00749			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.69000		112.21870		9.69000	112.13169			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.51000		94.66599		10.51000	94.58698			0.00	0	90,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.57500		77.66798		10.57500	77.60204			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.06507			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.12427			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.17208			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.19119			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.23892			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.31532			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.37261			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.62074			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.33558			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.94574			0.00	0	85,100,000.00
GFC04	On 11/04/2017	Spot Bond	9.01000		102.68394		9.01000	102.60938			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	100.43907			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.73857			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.82350			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRB93		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.12393			0.00	0	0.00
GRD195		On 10/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.38666			0.00	0	0.00
GRD196		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.38621			0.00	0	0.00
GRD197		On 10/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.38486			0.00	0	0.00
GRD198		On 10/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.38755			0.00	0	0.00
GRDB1		On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.80965			0.00	0	0.00
GRDC1		On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	101.05419			0.00	0	0.00
GRH1A1		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.58449			0.00	0	0.00
GRH1A2		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.59859			0.00	0	0.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.62582			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.65959			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.70642			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	99.82464			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.11691			0.00	0	95,000,000.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.81392			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.48323			0.00	0	0.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.12039			0.00	1,500,000,000	500,000,000.00
GRT06		On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.44105			0.00	0	0.00
GSIS01		On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.99786			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.31296			0.00	0	0.00
HCH01		On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.79156			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.74599			0.00	0	0.00
HILB02		On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.40494			0.00	0	0.00
HILB03		On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.44854			0.00	0	0.00

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		0.00000	100.00000		0.00000	100.50888			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.52688			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.40980			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.72605			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.61256	102.75331		7.61256	101.71248			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	100.76311			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.96568	102.78451		7.96568	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	100.81073			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.41645	102.82962		8.41645	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	100.86889			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	100.82052			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.93005			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.96656			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.04000	111.95402		8.04000	111.88210			0.00	0	3,130,000,000.00
HWAY23	On 07/12/2023	Spot Bond		1.97000	131.86324		1.97000	267.78213			0.00	0	8,800,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY24	On 07/12/2024	Spot Bond	1.95000		134.95746		1.95000	268.21587			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.57000		100.23382		9.57000	100.15746			0.00	0	2,120,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.59000		100.01362		9.59000	99.93728			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		39.93704		100.00000	39.40675			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		11.62417		100.00000	11.46982			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		56.20884		100.00000	54.95262			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		31.32638		100.00000	30.62626			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		19.03120		100.00000	18.60586			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		9.67520		100.00000	9.45896			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.80000		110.65810		1.80000	110.60361			0.00	0	64,139,860,800.00
I2038	On 31/01/2038	Spot Bond	2.32500		107.08993		2.32500	107.03266			8,370,000,000,000.00	3,600,000,000	61,238,682,700.00
I2046	On 31/03/2046	Spot Bond	2.41000		104.04954		2.41000	103.99297			361,500,000,000.00	150,000,000	81,900,172,800.00
I2050	On 31/12/2050	Spot Bond	2.39000		111.69743		2.39000	111.63713			6,118,400,000,000.00	2,560,000,000	17,600,742,400.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	91.85000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.12500		106.16236		7.12500	106.10078			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.57928			0.00	0	30,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.54156			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.36066			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.52452			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.73000		102.42970		6.73000	102.37414			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.62500		105.91208		7.62500	105.84642			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.36000		107.89776		8.36000	107.82455			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.66000		101.63375		6.66000	101.57953			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.66737			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.19193			0.00	0	0.00

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	4.09000	112.33940		4.09000	112.26344			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.44500	104.35634		7.44500	104.29418			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.41796			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.44500			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.94000	105.69224		0.94000	126.43320			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.07000	106.00820		2.07000	126.52461			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.66719			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.82339			0.00	0	40,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.03000	104.09500		8.03000	104.02747			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.43537			0.00	0	20,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.24457			0.00	0	60,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.24347			0.00	0	1,010,000,000.00
IBL45	On 21/12/2018	Spot Bond	8.61500	101.09999		8.61500	101.03013			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.13000	94.07573		9.13000	94.00728			0.00	0	30,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.46420			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.11000	85.89537		8.11000	98.36417			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.18000	101.06167		9.18000	102.52645			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.48200			0.00	0	1,000,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.49776			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.38500	100.89065		7.38500	102.04708			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.39500	100.26975		8.39500	101.56495			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00279		100.00000	0.00277			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.62931			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.66034			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.81000	103.52982		8.81000	98.46499			0.00	0	0.00

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	100.59875		5.00000	100.55781			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.59875		5.00000	100.55781			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.67799		5.00000	101.63706			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.59875		5.00000	100.55781			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.86806		4.00000	100.83496			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.25806			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.17238			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.41956			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	108.90560		9.20000	108.82489			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.20689			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.20689			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.23411			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.85312		100.00000	8.78823			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.61017			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.38199			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.27493			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.12500	101.62634		9.12500	101.55122			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.04913			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.23527			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.21445			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.68791			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	5.92026		100.00000	5.86499			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond	100.00000	97.33333		100.00000	96.56085			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond	100.00000	89.02439		100.00000	88.37772			0.00	0	0.00
INA349	On 03/12/2013	Spot Bond	5.25000	99.98562		5.25000	99.89942			0.00	0	30,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA350	On 10/12/2013	Spot Bond		5.25000	99.88506		5.25000	99.79903			0.00	0	0.00
INA402	On 07/01/2014	Spot Bond		5.35000	99.47510		5.35000	99.38815			0.00	0	0.00
INA403	On 14/01/2014	Spot Bond		5.35000	99.37367		5.35000	99.28690			0.00	0	0.00
INA404	On 21/01/2014	Spot Bond		5.35000	99.27246		5.35000	99.18586			0.00	0	0.00
INA405	On 28/01/2014	Spot Bond		5.35000	99.17144		5.35000	99.08502			0.00	0	0.00
INA406	On 04/02/2014	Spot Bond		5.45000	99.05343		5.45000	98.96561			0.00	0	0.00
INA407	On 11/02/2014	Spot Bond		5.45000	98.95098		5.45000	98.86334			0.00	0	0.00
INA408	On 18/02/2014	Spot Bond		5.45000	98.84875		5.45000	98.76129			0.00	0	0.00
INA409	On 25/02/2014	Spot Bond		5.45000	98.74673		5.45000	98.65945			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.46035			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.24877			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.37799			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.81872	104.35941		10.81872	103.41375			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.81872	102.21874		10.81872	102.01406			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.42245			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	102.11504			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.39177			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	101.05996		6.50000	101.00670			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.50165			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.04323			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.16792			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.16792			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.27092			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.36998			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.14753			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.01427			0.00	0	0.00
ING203		On 07/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.21784			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.30734			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.71106			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.75894			0.00	0	0.00
ING215		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING216		On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	102.54158			0.00	0	0.00
ING217		On 17/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.07092			0.00	0	0.00
ING219		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	102.29423			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.32516			0.00	0	0.00
ING223		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING224		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.01485			0.00	0	0.00
ING225		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.04639			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.37214			0.00	0	0.00
ING229		On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.67324			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	100.00000	2.47268		100.00000	2.29166			0.00	0	0.00
ING233		On 25/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.12603			0.00	0	0.00
ING234		On 28/05/2014	Spot Bond	100.00000	71.28275		100.00000	100.00000		1,500,000,000,000,000.00	15,000,000,000	15,000,000,000.00	
ING60U		On 28/02/2014	Spot Bond	100.00000	82.99621		100.00000	99.72602			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.46811			0.00	0	0.00
INGR01		On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.00686			0.00	0	0.00
INGR02		On 28/11/2014	Spot Bond	100.00000	42.57160		100.00000	35.62272		800,000,000,000,000.00	8,000,000,000	8,000,000,000.00	
IP266U		On 08/01/2014	Spot Bond	100.00000	90.79602		100.00000	90.12346			0.00	0	0.00
IPB3		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.90023			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.82621			0.00	0	0.00

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	100.84490			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.85741			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.13500	103.11398		8.13500	103.04623			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		5.72500	102.63648		5.72500	102.58907			123,660,000,000.00	21,600,000	300,800,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.59542			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.51000	105.80209		8.51000	105.72904			0.00	0	140,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.96692			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.94545			0.00	0	752,000,000.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.02659			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.45026			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.30500	107.89082		8.30500	107.81888			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	103.59880			0.00	0	40,000,000.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	99.85509			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.16000	97.99447		3.16000	116.94968			0.00	0	210,000,000.00
IV019	On 31/03/2028	Spot Bond		3.88000	95.31057		3.88000	127.94607			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.21558			0.00	0	40,000,000.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.02608			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.99453			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.63614			0.00	0	50,000,000.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.31002			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.80000	90.18526		3.80000	90.91335			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.80000	90.11008		3.80000	96.92521			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.75411			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.33679			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.21445			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV08	On 30/04/2018	Spot Bond		11.68500	108.09953		11.68500	107.99784			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.70172			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.88000	94.29908		3.88000	127.94607			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.01546			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.68982			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.17235			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		5.25000	95.01188		5.25000	95.01188			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		5.25000	99.95687		5.25000	99.87072			0.00	0	10,000,000,000.00
IVA350	On 12/12/2013	Spot Bond		5.25000	99.85637		5.25000	99.77039			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond		5.35000	99.44610		5.35000	99.35920			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond		5.35000	99.34473		5.35000	99.25801			0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond		5.35000	99.24357		5.35000	99.15703			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond		5.35000	99.14262		5.35000	99.05625			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond		5.45000	99.02414		5.45000	98.93637			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond		5.45000	98.90714		5.45000	98.83416			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond		5.45000	98.81958		5.45000	98.73217			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond		100.00000	80.75221		100.00000	100.00000			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.33404			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.56648			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.58990			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.55030			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.96783			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.32013			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.48720			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.48188			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.28295				0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.48512				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.15317				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.13749				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.94884				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.84500				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.85125				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.86376				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.80746				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.72077				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.56643				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.31488				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.25103				0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.52462				0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.32340				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	86.28842	100.00000	85.68075				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	98.49476	100.00000	97.71305				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	78.63248	100.00000	77.96610				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	68.99811	100.00000	68.60902				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.57059				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	40.89562	100.00000	40.59914				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.83833				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	13.78469	100.00000	13.68475				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.88466				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	40.49041	100.00000	39.58549				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG08U	On 28/11/2014	Spot Bond	100.00000		43.20560	100.00000	100.00000				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		53.84063	100.00000	53.33791				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.84948				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.64205				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.64000		140.08155	8.64000	139.98339				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.59150				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.34000				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.53148				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.61000		99.36990	8.61000	99.30164				0.00	0	100,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.76000		68.95757	8.76000	97.20369				0.00	0	20,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.28000		100.29352	9.28000	102.07456				0.00	0	20,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	102.14073				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.37500		103.82631	11.37500	103.73220				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.35079				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.38292				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.41079				0.00	0	202,000,000.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.44415				0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.43144				0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.84290				0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond	0.00000		100.00000	0.00000	99.39966				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.73638				0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond	0.00000		100.00000	0.00000	99.14915				0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond	0.00000		100.00000	0.00000	98.90551				0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		73.73737	100.00000	73.29317				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		41.54023	100.00000	40.61497				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ09U	On 14/11/2014	Spot Bond	100.00000		40.49041	100.00000	39.58549				0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond	0.00000		100.00000	0.00000	99.31019				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.85062				0.00	2,580,000,000	1,290,000,000.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.20144				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.90896				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.75387				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.47948				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	102.21384				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.89116				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.92075				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.39322				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.22719				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.33645				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.26792				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.29177				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.60417				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		88.00112	100.00000	87.37993				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		83.98819	100.00000	83.42198				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		91.70123	100.00000	91.03188				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		62.91082	100.00000	62.44972				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		39.22471	100.00000	38.94034				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		15.97427	100.00000	15.85719				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		38.99968	100.00000	38.71384				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.53500		103.26731	8.53500	103.19620				0.00	0	170,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.52057				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.28928			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.40490			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.89017			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.89712			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.93180			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	102.73061			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	102.86953			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.84500	103.21547		7.84500	103.15002			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.60500	106.77202		8.60500	106.69871			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.48500	106.98288		9.48500	106.90208			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.01500	108.51480		5.01500	108.47075			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.18161			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.22938			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.48000	105.34407		9.48000	105.37447			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.12500	104.07977		7.12500	104.01940			0.00	0	4,760,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00011			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.77000	100.09158		8.77000	100.02092			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00008			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.47000	100.09023		8.47000	100.02195			0.00	0	170,000,000.00
MTN02	On 13/07/2014	Spot Bond		6.14500	106.32024		6.14500	106.26780			0.00	0	290,000,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	89.68059		100.00000	89.02439			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.22500	106.79572		7.22500	106.73394			0.00	0	1,450,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.41500	109.14094		8.41500	109.06762			0.00	0	70,000,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	86.69834		100.00000	86.08491			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.02208		100.89771	5.97807			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A302		On 14/08/2020	Spot Bond		100.61875	6.10306	100.61875	6.05857			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	100.00000			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.25548			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.25962			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.26406			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.26808			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.26995			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.29446			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.32279			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond		100.00000	0.25257	100.00000	0.25074			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond		100.00000	0.25257	100.00000	0.25074			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond		8.98000	95.92102	8.98000	95.85122			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond		7.07500	100.98322	7.07500	101.97874			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond		0.00000	100.00000	0.00000	100.85073			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond		8.92000	104.56199	8.92000	8.92000			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.96399			0.00	4,282,800,000	1,467,600,000.00
NBK12B		On 20/02/2015	Spot Bond		0.00000	100.00000	0.00000	100.27158			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond		0.00000	100.00000	0.00000	101.72382			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond		0.00000	100.00000	0.00000	100.44077			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond		0.00000	100.00000	0.00000	101.36772			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond		0.00000	100.00000	0.00000	100.56882			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond		100.00000	17.22835	100.00000	100.00000			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond		6.82500	108.41175	6.82500	108.35147			6,142,500,000,000.00	900,000,000	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
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.82447			0.00	165,000,000	55,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.45500	115.79647		8.45500	115.71702			0.00	0	30,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.81500	32.63567		10.81500	32.60813			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.37500	104.12493		7.37500	104.06279			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.73662			0.00	0	60,000,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.77879			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.52000	102.15130		6.52000	102.09767			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.27602			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.57500	105.50307		7.57500	105.43809		11,362,500,000,000.00		1,500,000,000	500,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.17602			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.07856			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.22305			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.04310			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.88485			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.94564			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	86.49193			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.94876			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	100.64948			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.71110			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.57899			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.93865			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	82.61176			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.49657			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.37450			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.97492			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.27299			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.29144			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.21503			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.97157			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.16820			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.15540			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.15445			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.07500	106.22067		8.07500	106.15100			2,664,750,000,000.00	330,000,000	330,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	100.76741			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	100.00000	7.87430		100.00000	100.00000			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.27500	103.43351		5.27500	103.38913			1,160,500,000,000.00	220,000,000	140,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.81822			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.86000	112.20610		11.86000	112.09902			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	109.77828			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.88676			0.00	0	90,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.21000	159.35127		2.21000	159.26737			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.53000	107.40272		8.53000	107.32960			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.25251			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	102.66325			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	102.66325			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A10		On 22/05/2020	Spot Bond	9.16000	106.27757		9.16000	106.37636			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.12336			0.00	0	0.00
NQ1A12		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.35715			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.11703			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.11581			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.12058			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	9.36000	106.24849		9.36000	107.60674			0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.12536			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.12063			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.12342			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	9.56000	106.21969		9.56000	106.31070			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.13293			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.12726			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.12531			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.16096			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.14952			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.12909			0.00	0	0.00
NRA014		On 30/04/2014	Spot Bond	6.57500	102.86408		6.57500	102.80998			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	8.27500	116.06232		8.27500	115.98493			0.00	0	820,000,000.00
NRA022		On 31/10/2022	Spot Bond	8.74000	122.48633		8.74000	122.39953			0.00	0	760,000,000.00
NRA023		On 31/05/2023	Spot Bond	2.10500	165.18416		2.10500	165.09850			0.00	0	8,400,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.32000	123.48222		9.32000	123.38972			0.00	0	360,000,000.00
NTC10		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.76752			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.74702			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.78838			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.51352			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.30717			0.00	0	20,000,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.24190			0.00	0	20,000,000.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.02120			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.02723			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	15.59623		100.00000	15.48316			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	28.66099		100.00000	28.45320			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.35500	105.39713		6.35500	105.34281			0.00	0	10,000,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	9.28320		100.00000	9.21590			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	94.35000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	44.25011		100.00000	43.92930			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.61181			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.24659			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.41260			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.25580			0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.24895			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.11752			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.18119			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.63340			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.21667			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.19449			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.33020			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.26704			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.22069			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.40699			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.32748			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.26906			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.49185			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.39796			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.32547			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.54193			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.55926			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.56706			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.58438			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.65881			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.67610			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.25285			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.57256			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.12500		108.45020		6.12500	108.39599			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	4.89500		96.27704		4.89500	96.23846			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.06000		38.58443		8.06000	38.55945			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.18500		115.06562		6.12500	115.11627		6,472,479,052,348,000.00	46,480,040,800	95,779,570,000.00	
R158	On 15/09/2015	Spot Bond	6.12500		115.17385		6.12500	115.11627			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.02500		89.94874		6.02500	89.90450			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.12500		121.50384		6.12500	121.44311			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.95500		84.92530		5.95500	84.88401			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.30000		122.03095		8.24000	122.48078		4,521,391,248,880,000.00	44,745,933,600	45,212,633,600.00	
R187P	On 21/12/2026	Spot Bond	7.98000		36.01263		7.98000	35.98954			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.90000		33.66413		7.90000	33.64276			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.70000		273.84178		1.70000	273.70893		340,000,000,000.00	200,000,000	22,411,712,100.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 21/12/2014	Spot Bond	4.57500	108.15672	4.52500	108.16949					699,517,500,000.00	152,900,000	05,057,900,000.00
R202	On 07/12/2033	Spot Bond	2.15000	208.18390	2.18000	207.13938					4,665,500,000,000.00	2,170,000,000	53,655,109,500.00
R2023	On 28/02/2023	Spot Bond	7.99000	100.42433	7.93000	100.74356					1,394,428,824,048,000.00	74,521,755,200	17,441,700,000.00
R203	On 15/09/2017	Spot Bond	6.97500	105.93793	6.91000	106.09702					2,261,385,291,375,000.00	24,212,945,000	22,124,056,600.00
R2030	On 31/01/2030	Spot Bond	8.84500	96.68689	8.84500	95.41423					509,472,000,000,000.00	57,600,000,000	68,300,000,000.00
R2037	On 31/01/2037	Spot Bond	9.13500	96.76993	9.13500	96.69949					1,067,882,777,073,000.00	16,900,139,800	65,025,313,700.00
R204	On 21/12/2018	Spot Bond	7.24500	106.72519	7.18500	106.91865					2,041,958,612,830,500.00	81,843,838,900	77,540,079,100.00
R2048	On 28/02/2048	Spot Bond	9.20500	97.50716	9.20500	97.43446					952,907,982,747,000.00	03,520,693,400	92,800,901,000.00
R206	On 15/01/2014	Spot Bond	5.29000	103.09258	5.24000	103.05465					296,240,000,000,000.00	56,000,000,000	55,854,326,700.00
R207	On 15/01/2020	Spot Bond	7.54500	101.32104	7.48000	101.57213					2,995,785,330,441,000.00	97,055,709,800	74,342,949,400.00
R208	On 31/03/2021	Spot Bond	7.72500	95.77552	7.66000	96.06340					901,903,973,265,000.00	16,751,323,400	63,360,480,200.00
R209	On 31/03/2036	Spot Bond	9.07500	74.22799	9.02000	74.58591					3,348,677,163,480,000.00	69,000,238,400	11,967,875,500.00
R210	On 31/03/2028	Spot Bond	1.98000	160.11170	1.98000	160.03025					4,271,058,000,000.00	2,157,100,000	11,380,150,000.00
R211	On 31/01/2017	Spot Bond	0.24000	129.19988	0.24000	129.15261					2,520,000,000,000.00	10,500,000,000	26,224,144,700.00
R212	On 31/01/2022	Spot Bond	1.50000	131.94838	1.50000	131.88662					3,405,672,000,000.00	2,270,448,000	73,647,442,000.00
R213	On 28/02/2031	Spot Bond	8.88000	85.34076	8.82000	85.74185					588,420,413,688,000.00	66,263,560,100	10,178,769,200.00
R214	On 28/02/2041	Spot Bond	9.15000	75.22087	9.15000	75.16512					2,021,209,293,075,000.00	20,897,190,500	96,208,848,500.00
R225C	On 15/03/2014	Spot Bond	4.38500	98.77771	4.38500	98.74256					0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	4.49500	96.57269	4.49500	96.53712					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.18500	92.47383	6.18500	92.42716					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.02500	89.94874	6.02500	89.90450					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.94500	87.47336	5.94500	87.43090					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.95500	84.92530	5.95500	84.88401					0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	4.56000	99.76319	4.56000	99.72590					0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	4.58000	97.53172	4.58000	97.49553					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R326C		On 21/12/2014	Spot Bond		4.53000	95.39729	4.53000	95.36227			0.00	0	0.00
R327C		On 21/06/2015	Spot Bond		6.09500	91.10328	6.09500	91.05845			0.00	0	0.00
R328C		On 21/12/2015	Spot Bond		5.96500	88.63824	5.96500	88.59554			0.00	0	0.00
R329C		On 21/06/2016	Spot Bond		5.94500	86.11383	5.94500	86.07249			0.00	0	0.00
R330C		On 21/12/2016	Spot Bond		6.00500	83.47943	6.00500	83.43896			0.00	0	0.00
R331C		On 21/06/2017	Spot Bond		6.88500	78.62865	6.88500	78.58503			0.00	0	0.00
R332C		On 21/12/2017	Spot Bond		6.93500	75.86323	6.93500	75.82085			0.00	0	0.00
R333C		On 21/06/2018	Spot Bond		7.19000	72.50339	7.19000	72.46142			0.00	0	0.00
R334C		On 21/12/2018	Spot Bond		7.17000	70.05564	7.17000	70.01520			0.00	0	0.00
R335C		On 21/06/2019	Spot Bond		7.15000	67.70360	7.15000	67.66463			0.00	0	0.00
R336C		On 21/12/2019	Spot Bond		7.14000	65.40495	7.14000	65.36735			0.00	0	0.00
R337C		On 21/06/2020	Spot Bond		7.44000	61.96415	7.44000	61.92705			0.00	0	0.00
R338C		On 21/12/2020	Spot Bond		7.42000	59.82305	7.42000	59.78733			0.00	0	0.00
R339C		On 21/06/2021	Spot Bond		7.58000	57.01511	7.58000	56.98035			0.00	0	0.00
R340C		On 21/12/2021	Spot Bond		7.55000	55.06115	7.55000	55.02772			0.00	0	0.00
R341C		On 21/06/2022	Spot Bond		7.52000	53.18955	7.52000	53.15738			0.00	0	0.00
R342C		On 21/12/2022	Spot Bond		7.49000	51.39644	7.49000	51.36547			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond		7.45000	49.72393	7.45000	49.69413			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond		7.41000	48.12444	7.41000	48.09575			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond		8.18000	42.91443	8.18000	42.88624			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond		8.14000	41.40368	8.14000	41.37661			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond		8.10000	39.96151	8.10000	39.93551			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond		8.06000	38.58443	8.06000	38.55945			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond		8.02000	37.26917	8.02000	37.24516			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond		7.98000	36.01263	7.98000	35.98954			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R351C	On 21/06/2027	Spot Bond	7.94000	34.81187		7.94000	34.78966			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.90000	33.66413		7.90000	33.64276			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	102.00689			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.08859			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.08635			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.10106			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.96966			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	13.19244		100.00000	13.09679			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	3.86751		100.00000	3.83947			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.43288			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.31687			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.88168			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.07613			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.46266			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.72419			0.00	0	500,000,000.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.05372			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.22962			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.76987			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.16535			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.92649			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.44562			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.47694			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.88493			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.76731			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.70967			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.24012			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		100.00000	18.18482		100.00000	17.77841			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.93161			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	100.81234			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.72664			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.87910			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.78337			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.78337			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.74698			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.96096			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.11504			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.78901			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	106.44106		12.35000	106.33712			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.79135			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.34415		100.00000	12.25464			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.62318			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.22213			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.23439			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.91697			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00003			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	81.11111		100.00000	80.57395			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.08938			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.44832		100.00000	1.79703			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	9.83963		100.00000	9.76829			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP07U	On 31/01/2016	Spot Bond	100.00000		14.50500	100.00000	14.39984				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.19331	100.00000	12.14854				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		23.92289	100.00000	23.38824				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	100.42471				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	101.22905				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.96000		106.50263	8.96000	106.42572				0.00	0	630,000,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	97.69099				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.42500		109.15815	7.42500	109.09222			50,490,000,000,000.00	6,800,000,000	9,800,000,000.00	
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.08135				0.00	0	70,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.96000		102.33509	8.96000	102.26146				0.00	0	1,500,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	100.72281				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.47181				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	100.60061				0.00	0	20,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.73707				0.00	0	1,350,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.72271				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.37500		103.31279	7.37500	103.25080			737,500,000,000.00	100,000,000	1,220,000,000.00	
SBK9	On 10/04/2018	Spot Bond	8.78500		99.83596	8.78500	99.76523				0.00	0	440,000,000.00
SBK111	On 09/04/2014	Spot Bond	1.84000		131.89061	1.84000	131.82385				0.00	0	70,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.58500		112.57961	7.58500	112.51017				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.44500		112.82487	7.44500	112.75654				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.37500		112.94777	7.37500	112.88000				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.31000		101.56558	8.31000	101.49708				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.52000		112.69339	7.52000	112.62447				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.48500		112.75472	7.48500	112.68607				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.32010				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.96224			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.53220			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.08623			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.96000	104.75859		7.96000	104.69084			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.37712			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.05476			0.00	0	1,000,000,000.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.22149			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.26725			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.31000	109.14098		9.31000	109.05960			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.89000	101.59326		9.89000	101.51203			0.00	0	50,000,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.28492			0.00	0	40,000,000.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.49833			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.37657			0.00	0	20,000,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.07496			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.67500	101.02823		8.67500	100.95716			0.00	0	160,000,000.00
SBS3	On 25/05/2026	Spot Bond		8.94000	94.65653		8.94000	94.58794			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.36000	96.17428		9.36000	96.10139			0.00	0	30,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.30500	114.15569		7.30500	114.08893			7,305,000,000,000.00	1,000,000,000	1,080,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.23000	129.12651		2.23000	262.21897			0.00	0	140,000,000.00
SBSI12	On 31/01/2017	Spot Bond		0.94000	105.69224		0.94000	126.43320			0.00	0	30,000,000.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	107.77000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		6.65634		100.00000	6.60755			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		155.12812		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.51000		110.83252		1.51000	124.26911			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.05996		6.50000	101.00670			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.48548			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.12520			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.57841			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.94000		103.14693		8.94000	103.07301			0.00	0	1,510,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	102.59175			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.92520			0.00	0	300,000,000.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.22667			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.10291			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.49479			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		9.74837		100.00000	9.53050			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.42500		108.17122		7.42500	108.10695			0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.78500		100.22599		8.78500	102.16083			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.31000		101.56558		8.31000	101.49708			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.24710			0.00	1,500,000,000	500,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.14562			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.30415			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.14677			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.54877			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.01000		107.81726		8.01000	107.74787			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.01978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.98727			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.80163			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.34000		94.97980		9.34000	94.90837			0.00	0	2,460,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.94443			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.27849			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.67322			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.26800		87.97127		9.26800	87.90561			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.33000		87.67471		9.33000	87.60884			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	5.77000		106.91465		5.77000	106.86481			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.74000		95.79601		8.74000	95.72923			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.39244			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.09000		102.27038		8.09000	102.20320			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.02500		113.56506		7.02500	113.50010			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.55000		102.37005		2.55000	102.70365			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.13500		101.83480		8.13500	102.95968			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.23215			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.03279			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.01384			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.66000		110.51485		9.66000	110.76495			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.95144			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.91604			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.31394			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.05000		76.05886		10.05000	76.96147			0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.85466			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1024	On 18/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.72369			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.22813			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.12540			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.12626			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.02424			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.91701			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.86934			0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.81193			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.82426			0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.81298			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.81021			0.00	0	0.00
SY1037	On 11/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.82662			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.72404			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.70535			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond	100.00000		80.04386		100.00000	79.52070			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.58500		112.16762		6.58500	112.10774			0.00	0	260,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.84000		102.69500		8.84000	102.62181			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		68.63674		100.00000	68.18448			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		59.23360		100.00000	58.80416			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		19.01409		100.00000	18.87624			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.45000		102.07687		6.45000	102.02380			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.69014			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.40780			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.16792			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.95106			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.78338			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.52433			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.37500		106.12819		7.37500	106.06556			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.90340			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.18051			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.73304			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.75562			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.90063		7.83000	102.83623			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.72060			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.74885			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.59962			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.72060			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.74885			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		77.47590		7.16000	102.45930			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.80414			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.79963			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.90775			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.89313			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.33290			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.28279			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.71947			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.75562			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		98.96149		8.73000	103.05410			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.42338			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.44288			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A6	On 18/07/2041	Spot Bond	8.65500	102.37530		8.65500	99.58085			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.80639			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.46976			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.90550			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.53346			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.25493			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.74680			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.76430			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.44183		101.06155	6.39468			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.71609			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	104.89986			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.81767			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.86274			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.33735			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.73123			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.74720			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.75860			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.74720			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.75860			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.76430			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.74035			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.75860			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.82129			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.82129			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.82129			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.91240			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.93516			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.90671			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.36075			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.38904			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.37773			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.06897			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.97500		106.22046		7.97500	106.15202			0.00	0	50,000,000.00
TL20	On 22/02/2020	Spot Bond	7.65500		96.65340		7.65500	96.56931			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.84000		105.16366		7.84000	105.09667			6,272,000,000,000.00	800,000,000	21,320,000,000.00
TN20	On 17/09/2020	Spot Bond	8.81000		110.67712		8.81000	110.59807			21,145,189,350,000.00	2,400,135,000	24,000,000,000.00
TN23	On 06/11/2023	Spot Bond	9.10000		111.72080		9.10000	111.63843			0.00	0	8,857,547,700.00
TN25	On 19/08/2025	Spot Bond	9.39000		103.45550		9.39000	103.37813			45,072,000,000,000.00	4,800,000,000	14,300,000,000.00
TN27	On 14/11/2027	Spot Bond	9.37000		96.81567		9.37000	96.74222			1,264,950,000.00	135,000	7,064,937,700.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.10309			0.00	0	140,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.12432			0.00	3,000,000,000	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.42151			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.25478			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.26204			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.26270			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.29812			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.37161			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.88749			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.92362			0.00	0	1,460,000,000.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.94527			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR30	On 31/12/2099	Spot Bond	10.00000	100.05355	10.00000	99.97234				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.05222	9.75000	99.97303				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.05177	100.00000	9.97335				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	98.98144				0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	97.95732				0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	97.85273				0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000	0.00000	97.60413				0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000	0.00000	97.35096				0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.58701				0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.39251				0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	98.35419				0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000	100.00000	0.00000	98.13126				0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	95.13962				0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000	100.00000	0.00000	97.72175				0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000	0.00000	94.41698				0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	100.00000	50.47702	100.00000	50.19026				0.00	0	20,000,000,000.00
TWC029	On 13/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.73726				0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000	62.06423	100.00000	59.95010				0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.67828				0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.64879				0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.53083				0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.26546				0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.22286				0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.16370				0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.74764				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCJ07	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.22286			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.65120			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.22368			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.06000		111.23867		9.06000	111.15702			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.04639			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.78954			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.18301			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.25000		105.14333		9.25000	105.06457			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.94365			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.98076			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.37322			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.38672			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.38737			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.05976			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.09255			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.48500		113.71871		6.48500	113.65890			0.00	0	9,650,000,000.00
WS05	On 01/08/2018	Spot Bond	0.77000		241.49410		0.77000	241.39536			0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.42500		103.69945		6.42500	103.64512			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.41500		104.89283		7.41500	104.82956			0.00	0	8,500,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.74000		105.64661		7.74000	105.58015			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.10500		104.54580		8.10500	104.47699			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.20000		104.50918		8.20000	104.43960			0.00	0	1,700,000,000.00
Z009	On 30/11/2013	Spot Bond	4.56000		97.77083		4.56000	99.98751			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.07500		90.98418		6.07500	90.93980			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.55000		98.53826		4.55000	98.50196			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z019	On 30/06/2014	Spot Bond	4.56000	97.42405		4.56000	97.38825			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.00500	89.47774		6.00500	89.43412			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.54000	95.63375		4.54000	95.59837			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.07500	90.96939		6.07500	90.92501			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.13000	66.48735		7.13000	66.44876			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	27.12713		100.00000	26.97302			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	14.35873		100.00000	14.27716			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>32,024,592,441,454,500.00</b>	<b>11,622,400,900</b>	<b>086 499 390 600.00</b>
<b>Grand Total:</b>										<b>32,024,593,118,851,400.00</b>	<b>11,622,428,137</b>	<b>086 501 731 250.00</b>