



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 31/10/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 31/10/2013	Any day expiry	9.99200	9.99200		9.87380	9.87380		12.29	9,992,000.00	1,000	0.00
\$ / R	On 31/10/2013	Any day expiry	9.80	Call	192.00000	0.19200	79.39690	0.07940	12.29	0.00	0	0.00
\$ / R	On 31/10/2013	Any day expiry	9.80	Put	0.00000	0.00000	5.59690	0.00560	12.29	0.00	0	0.00
\$ / R	On 31/10/2013	Any day expiry	10.20	Call	0.00000	0.00000	0.05270	0.00005	12.29	0.00	0	0.00
\$ / R	On 31/10/2013	Any day expiry	10.20	Put	208.00000	0.20800	326.25270	0.32625	12.29	208.000	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.04500	10.04500	9.90850	9.90850	12.10	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,745.00920	1.74501	1,608.52050	1.60852	18.64	1,745.009	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.00920	0.00001	0.02050	0.00002	18.64	0.009	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	619.26080	0.61926	487.68660	0.48769	12.60	619.261	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	4.26080	0.00426	9.18660	0.00919	12.60	4.261	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	609.49960	0.60950	478.39280	0.47839	12.54	609.500	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	4.49960	0.00450	9.89280	0.00989	12.54	4.500	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	599.75180	0.59975	469.14350	0.46914	12.49	599.752	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	4.75180	0.00475	10.64350	0.01064	12.49	4.752	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	503.19420	0.50319	379.58940	0.37959	11.94	503.194	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	8.19420	0.00819	21.08940	0.02109	11.94	8.194	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	368.33200	0.36833	258.99840	0.25900	11.99	368.332	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	23.33200	0.02333	50.49840	0.05050	11.99	23.332	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	12.86460	0.01286	8.91570	0.00892	16.38	12.865	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	717.86460	0.71786	850.41570	0.85042	16.38	717.865	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.07020	10.07020	9.93310	9.93310	12.27	343,403,890.20	34,101	482,307.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,670.20000	2.67020	2,533.10800	2.53311	17.10	2,670.200	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.00000	0.00000	0.00800	0.00001	17.10	0.000	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,070.21510	2.07022	1,933.13920	1.93314	18.17	2,070.215	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.01510	0.00002	0.03920	0.00004	18.17	0.015	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,320.65630	1.32066	1,183.95880	1.18396	14.97	1,320.656	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	0.45630	0.00046	0.85880	0.00086	14.97	0.456	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,171.06660	1.17107	1,034.72120	1.03472	14.27	1,171.067	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	0.86660	0.00087	1.62120	0.00162	14.27	0.867	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,143.27700	1.14328	1,007.02580	1.00703	14.14	1,143.277	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	0.97700	0.00098	1.82580	0.00183	14.14	0.977	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,093.51180	1.09351	957.50010	0.95750	13.90	1,093.512	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	1.21180	0.00121	2.30010	0.00230	13.90	1.212	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,071.53310	1.07153	935.66190	0.93566	13.80	1,071.533	0	0.00

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	9.00	Put	1.33310	0.00133	2.56190	0.00256	1.333	13.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,043.80380	1.04380	908.13380	0.90813	1,043.804	13.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	1.50380	0.00150	2.93380	0.00293	1.504	13.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	972.32100	0.97232	837.25160	0.83725	972.321	13.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	2.12100	0.00212	4.15160	0.00415	2.121	13.39	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	873.66240	0.87366	739.76570	0.73977	873.662	13.03	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	3.46240	0.00346	6.66570	0.00667	3.462	13.03	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	679.15520	0.67916	549.71110	0.54971	679.155	12.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	8.95520	0.00896	16.61110	0.01661	8.955	12.33	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	584.34850	0.58435	460.57120	0.46057	584.348	11.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	14.14850	0.01415	27.47120	0.02747	14.148	11.97	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	537.90420	0.53790	418.90420	0.41890	537.904	11.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	17.70420	0.01770	35.80420	0.03580	17.704	11.80	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Call	502.46810	0.50247	386.83520	0.38684	502.468	11.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Put	22.26810	0.02227	43.73520	0.04374	22.268	11.84	0.00	0	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	493.74220	0.49374	379.00560	0.37901	493.742	11.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	23.54220	0.02354	45.90560	0.04591	23.542	11.85	0.00	0	24,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	37.73070	0.03773	69.09130	0.06909	37.731	11.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	417.93070	0.41793	312.19130	0.31219	417.931	11.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	409.83700	0.40984	305.19430	0.30519	409.837	11.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	39.63700	0.03964	72.09430	0.07209	39.637	11.94	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Call	378.19010	0.37819	278.10600	0.27811	378.190	11.98	37,819.01	100	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Put	47.99010	0.04799	85.00600	0.08501	47.990	11.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Call	370.46680	0.37047	271.56260	0.27156	370.467	11.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Put	50.26680	0.05027	88.46260	0.08846	50.267	11.99	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	333.04500	0.33304	240.25020	0.24025	333.045	12.03	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	62.84500	0.06285	107.15020	0.10715	62.845	12.03	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	297.71990	0.29772	211.31500	0.21131	297.720	12.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	77.51990	0.07752	128.21500	0.12822	77.520	12.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Call	264.60840	0.26461	184.78330	0.18478	264.608	12.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Put	94.40840	0.09441	151.68330	0.15168	94.408	12.13	0.00	0	4,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Call	227.92160	0.22792	156.61050	0.15661	227.922	12.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Put	117.72160	0.11772	183.51050	0.18351	117.722	12.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	205.35140	0.20535	141.39320	0.14139	205.351	12.22	0.00	0	25,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	135.15140	0.13515	208.29320	0.20829	135.151	12.22	0.00	0	5,902.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	158.18900	0.15819	109.19140	0.10919	158.189	12.51	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	187.98900	0.18799	276.09140	0.27609	187.989	12.51	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Call	142.94710	0.14295	98.39870	0.09840	142.947	12.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Put	212.74710	0.21275	305.29870	0.30530	212.747	12.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Call	139.35230	0.13935	95.86770	0.09587	139.352	12.74	0.00	0	4,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Put	219.15230	0.21915	312.76770	0.31277	219.152	12.74	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	122.60200	0.12260	84.15570	0.08416	122.602	12.98	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	252.40200	0.25240	351.05570	0.35106	252.402	12.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Call	119.48740	0.11949	81.99030	0.08199	119.487	13.03	0.00	0	21,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Put	259.28740	0.25929	358.89030	0.35889	259.287	13.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	107.76560	0.10777	73.88150	0.07388	107.766	13.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	287.56560	0.28757	390.78150	0.39078	287.566	13.22	0.00	0	5,300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	102.32720	0.10233	70.13810	0.07014	102.327	13.31	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	302.12720	0.30213	407.03810	0.40704	302.127	13.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	94.66500	0.09466	64.88560	0.06489	94.665	13.45	0.00	0	5,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	324.46500	0.32447	431.78560	0.43179	324.465	13.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Call	80.99750	0.08100	55.57020	0.05557	80.998	13.74	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Put	370.79750	0.37080	482.47020	0.48247	370.798	13.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	72.99750	0.07300	50.14920	0.05015	72.998	13.93	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	402.79750	0.40280	517.04920	0.51705	402.798	13.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Call	59.32160	0.05932	41.10870	0.04111	59.322	14.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	469.12160	0.46912	588.00870	0.58801	469.122	14.31	0.00	0	0.00

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	10.51	Call	54.89820	0.05490	38.30610	0.03831	54.898	14.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	494.69820	0.49470	615.20610	0.61521	494.698	14.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	49.52940	0.04953	34.90550	0.03491	49.529	14.64	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	529.32940	0.52933	651.80550	0.65181	529.329	14.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	48.34860	0.04835	34.11060	0.03411	48.349	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	538.14860	0.53815	661.01060	0.66101	538.149	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	43.94530	0.04395	31.13570	0.03114	43.945	14.92	0.00	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	573.74530	0.57375	698.03570	0.69804	573.745	14.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	39.06460	0.03906	27.83460	0.02783	39.065	15.20	0.00	0	22,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	618.86460	0.61886	744.73460	0.74473	618.865	15.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	34.79310	0.03479	24.93940	0.02494	34.793	15.48	0.00	0	550.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	664.59310	0.66459	791.83940	0.79184	664.593	15.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	27.77040	0.02777	20.16220	0.02016	27.770	16.04	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	757.57040	0.75757	887.06220	0.88706	757.570	16.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	25.43670	0.02544	18.56730	0.01857	25.437	16.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	795.23670	0.79524	925.46730	0.92547	795.237	16.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	21.43200	0.02143	15.81760	0.01582	21.432	16.71	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	871.23200	0.87123	1,002.71760	1.00272	871.232	16.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	18.16170	0.01816	13.40490	0.01340	18.162	17.16	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	947.96170	0.94796	1,080.30490	1.08030	947.962	17.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	13.26880	0.01327	9.83710	0.00984	13.269	17.92	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	1,093.06880	1.09307	1,226.73710	1.22674	1,093.069	17.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	11.95960	0.01196	8.90710	0.00891	11.960	18.17	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,141.75960	1.14176	1,275.80710	1.27581	1,141.760	18.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	8.85830	0.00886	6.68970	0.00669	8.858	18.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,288.65830	1.28866	1,423.58970	1.42359	1,288.658	18.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	6.67620	0.00668	5.11230	0.00511	6.676	19.64	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,436.47620	1.43648	1,572.01230	1.57201	1,436.476	19.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	4.70310	0.00470	3.66740	0.00367	4.703	20.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,634.50310	1.63450	1,770.56740	1.77057	1,634.503	20.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	2.93910	0.00294	2.05300	0.00205	2.939	22.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,932.73910	1.93274	2,068.95300	2.06895	1,932.739	22.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	0.71990	0.00072	0.41430	0.00041	0.720	21.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,280.51990	2.28052	2,417.31430	2.41731	2,280.520	21.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	0.33860	0.00034	0.18970	0.00019	0.339	21.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,430.13860	2.43014	2,567.08970	2.56709	2,430.139	21.16	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.08630	10.08630	9.94900	9.94900		12.39	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	559.86600	0.55987	442.10260	0.44210	559.866	11.74	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	23.56600	0.02357	43.10260	0.04310	23.566	11.74	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	524.10890	0.52411	410.65330	0.41065	524.109	11.64	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	27.80890	0.02781	51.65330	0.05165	27.809	11.64	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	515.26830	0.51527	402.97110	0.40297	515.268	11.62	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	28.96830	0.02897	53.97110	0.05397	28.968	11.62	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	506.79080	0.50679	395.36170	0.39536	506.791	11.64	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	30.49080	0.03049	56.36170	0.05636	30.491	11.64	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	36.63440	0.03663	27.30820	0.02731	36.634	15.94	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	790.33440	0.79033	918.30820	0.91831	790.334	15.94	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.14090	10.14090	10.00230	10.00230		13.02	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	1,841.97740	1.84198	1,703.70850	1.70371	1,841.977	15.67	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	1.07740	0.00108	1.40850	0.00141	1.077	15.67	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	269.16300	0.26916	209.87440	0.20987	269.163	12.96	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	248.26300	0.24826	327.57440	0.32757	248.263	12.96	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	145.36300	0.14536	113.03030	0.11303	145.363	14.45	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	514.46300	0.51446	620.73030	0.62073	514.463	14.45	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	143.13470	0.14313	111.36100	0.11136	143.135	14.49	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	522.23470	0.52223	629.06100	0.62906	522.235	14.49	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	140.94530	0.14095	109.72050	0.10972	140.945	14.53	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	530.04530	0.53005	637.42050	0.63742	530.045	14.53	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.18340	10.18340	10.04420	10.04420		13.56	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	1,886.03310	1.88603	1,747.51060	1.74751	1,886.033	15.39	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	2.63310	0.00263	3.31060	0.00331	2.633	15.39	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	400.55210	0.40055	325.12540	0.32513	400.552	13.11	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	217.15210	0.21715	280.92540	0.28093	217.152	13.11	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	190.03570	0.19004	154.11190	0.15411	190.036	14.87	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	576.63570	0.57664	679.91190	0.67991	576.636	14.87	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	187.66410	0.18766	152.23410	0.15223	187.664	14.91	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	584.26410	0.58426	688.03410	0.68803	584.264	14.91	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	185.32540	0.18533	150.38520	0.15039	185.325	14.94	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	591.92540	0.59193	696.18520	0.69619	591.925	14.94	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.18490	10.18490	10.04560	10.04560		13.57	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	178.17470	0.17817	144.88530	0.14489	178.175	15.09	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	623.27470	0.62327	729.28530	0.72929	623.275	15.09	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.18640	10.18640	10.04710	10.04710		13.59	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,117.16970	1.11717	985.31640	0.98532	1,117.170	13.15	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	20.76970	0.02077	28.21640	0.02822	20.770	13.15	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,107.68030	1.10768	976.17410	0.97617	1,107.680	13.12	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	21.28030	0.02128	29.07410	0.02907	21.280	13.12	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,098.20220	1.09820	967.05270	0.96705	1,098.202	13.09	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	21.80220	0.02180	29.95270	0.02995	21.802	13.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.21140	10.21140	10.07170	10.07170		13.68	1,991,223.00	195	70,251.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,512.49130	2.51249	2,373.04120	2.37304	2,512.491	17.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	1.09130	0.00109	1.34120	0.00134	1.091	17.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,014.58160	2.01458	1,875.98690	1.87599	2,014.582	15.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	3.18160	0.00318	4.28690	0.00429	3.182	15.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,522.09820	1.52210	1,385.73650	1.38574	1,522.098	14.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	10.69820	0.01070	14.03650	0.01404	10.698	14.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	999.92800	0.99993	874.70720	0.87471	999.928	12.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	38.52800	0.03853	53.00720	0.05301	38.528	12.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	711.92950	0.71193	602.13080	0.60213	711.929	12.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	90.52950	0.09053	120.43080	0.12043	90.530	12.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	704.03240	0.70403	595.31810	0.59532	704.032	12.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	92.63240	0.09263	123.61810	0.12362	92.632	12.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	696.17290	0.69617	588.56050	0.58856	696.173	12.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	94.77290	0.09477	126.86050	0.12686	94.773	12.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	627.20000	0.62720	530.13590	0.53014	627.200	12.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	115.80000	0.11580	158.43590	0.15844	115.800	12.58	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	593.24180	0.59324	499.56070	0.49956	593.242	12.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	131.84180	0.13184	177.86070	0.17786	131.842	12.69	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	560.61590	0.56062	470.33050	0.47033	560.616	12.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	149.21590	0.14922	198.63050	0.19863	149.216	12.80	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	499.36200	0.49936	415.86840	0.41587	499.362	13.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	187.96200	0.18796	244.16840	0.24417	187.962	13.02	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	443.41310	0.44341	366.61720	0.36662	443.413	13.24	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	232.01310	0.23201	294.91720	0.29492	232.013	13.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	369.16380	0.36916	305.17640	0.30518	369.164	13.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	307.76380	0.30776	383.47640	0.38348	307.764	13.57	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	327.21000	0.32721	270.96280	0.27096	327.210	13.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	365.81000	0.36581	449.26280	0.44926	365.810	13.85	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	308.67010	0.30867	255.40120	0.25540	308.670	14.02	0.00	0	46,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	397.27010	0.39727	483.70120	0.48370	397.270	14.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	291.22040	0.29122	240.80190	0.24080	291.220	14.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	429.82040	0.42982	519.10190	0.51910	429.820	14.18	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	274.80570	0.27481	227.10960	0.22711	274.806	14.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	463.40570	0.46341	555.40960	0.55541	463.406	14.35	0.00	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	259.37850		0.25938		214.27070	0.21427	259.378	14.52	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	497.97850		0.49798		592.57070	0.59257	497.978	14.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	244.88490		0.24488		202.24020	0.20224	244.885	14.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	533.48490		0.53348		630.54020	0.63054	533.485	14.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	218.49770		0.21850		180.63110	0.18063	218.498	15.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	607.09770		0.60710		708.93110	0.70893	607.098	15.02	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	216.03820		0.21604		178.64460	0.17864	216.038	15.05	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	614.63820		0.61464		716.94460	0.71694	614.638	15.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	206.50740		0.20651		170.95720	0.17096	206.507	15.18	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	645.10740		0.64511		749.25720	0.74926	645.107	15.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	166.06640		0.16607		138.03250	0.13803	166.066	15.88	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	804.66640		0.80467		916.33250	0.91633	804.666	15.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	141.99350		0.14199		118.40830	0.11841	141.994	16.40	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	930.59350		0.93059		1,046.70830	1.04671	930.594	16.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	128.32750		0.12833		107.21460	0.10721	128.328	16.76	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,016.92750		1.01693		1,135.51460	1.13551	1,016.928	16.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	122.11800		0.12212		102.09710	0.10210	122.118	16.93	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,060.71800		1.06072		1,180.39710	1.18040	1,060.718	16.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	110.73670		0.11074		92.78010	0.09278	110.737	17.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,149.33670		1.14934		1,271.08010	1.27108	1,149.337	17.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	87.59750		0.08760		73.97140	0.07397	87.598	18.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,376.19750		1.37620		1,502.27140	1.50227	1,376.198	18.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	70.49600		0.07050		60.05460	0.06005	70.496	18.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,609.09600		1.60910		1,738.35460	1.73835	1,609.096	18.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	57.71660		0.05772		49.62890	0.04963	57.717	19.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,846.31660		1.84632		1,977.92890	1.97793	1,846.317	19.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	48.05570		0.04806		46.32580	0.04633	48.056	20.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,086.65570		2.08666		2,224.62580	2.22463	2,086.656	20.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	46.14270		0.04614		45.09810	0.04510	46.143	22.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,334.74270		2.33474		2,473.39810	2.47340	2,334.743	22.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	45.36360		0.04536		44.66280	0.04466	45.364	23.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,483.96360		2.48396		2,622.96280	2.62296	2,483.964	23.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	45.15590		0.04516		44.56100	0.04456	45.156	23.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,533.75590		2.53376		2,672.86100	2.67286	2,533.756	23.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	44.67040		0.04467		44.37200	0.04437	44.670	24.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,683.27040		2.68327		2,822.67200	2.82267	2,683.270	24.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	44.36940		0.04437		44.34150	0.04434	44.369	25.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,832.96940		2.83297		2,972.64150	2.97264	2,832.969	25.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	14.79320		0.01479		11.59680	0.01160	14.793	26.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	4,053.39320		4.05339		4,189.89680	4.18990	4,053.393	26.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	11.11660		0.01112		8.64710	0.00865	11.117	26.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,299.71660		4.29972		4,436.94710	4.43695	4,299.717	26.61	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.21440		10.21440		10.07460	10.07460		13.70	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,151.56610		1.15157		1,020.34430	1.02034	1,151.566	13.24	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	27.16610		0.02717		35.74430	0.03574	27.166	13.24	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,142.17550		1.14218		1,011.32290	1.01132	1,142.176	13.21	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	27.77550		0.02778		36.72290	0.03672	27.776	13.21	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,132.79850		1.13280		1,002.32370	1.00232	1,132.799	13.19	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	28.39850		0.02840		37.72370	0.03772	28.398	13.19	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.22470		10.22470		10.08470	10.08470		13.74	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	1,929.54730		1.92955		1,791.43270	1.79143	1,929.547	15.26	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	4.84730		0.00485		6.73270	0.00673	4.847	15.26	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	412.43920		0.41244		342.45030	0.34245	412.439	13.52	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	287.73920		0.28774		357.75030	0.35775	287.739	13.52	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.31590		10.31590		10.17370	10.17370		14.23	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	621.18410		0.62118		538.95380	0.53895	621.184	13.34	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	245.28410		0.24528		305.25380	0.30525	245.284	13.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	615.65240		0.61565		533.99340	0.53399	615.652	13.37	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	249.75240		0.24975		310.29340	0.31029	249.752	13.37	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	610.16460		0.61016		529.07520	0.52908	610.165	13.39	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	254.26460		0.25426		315.37520	0.31538	254.265	13.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.34350		10.34350		10.20030	10.20030		14.47	124,122,000.00	12,000	25,342.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,351.85880		2.35186		2,210.54350	2.21054	2,351.859	15.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	8.35880		0.00836		10.24350	0.01024	8.359	15.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,912.44480		1.91244		1,773.64250	1.77364	1,912.445	14.95	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	18.94480		0.01894		23.34250	0.02334	18.945	14.95	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,729.97700		1.72998		1,592.79420	1.59279	1,729.977	14.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	26.47700		0.02648		32.49420	0.03249	26.477	14.54	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,625.50970		1.62551		1,489.49890	1.48950	1,625.510	14.30	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	32.00970		0.03201		39.19890	0.03920	32.010	14.30	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,597.19240		1.59719		1,461.53470	1.46153	1,597.192	14.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	33.69240		0.03369		41.23470	0.04123	33.692	14.24	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,392.23780		1.39224		1,259.69130	1.25969	1,392.238	13.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	48.73780		0.04874		59.39130	0.05939	48.738	13.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,210.98080		1.21098		1,082.20930	1.08221	1,210.981	13.34	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	67.48080		0.06748		81.90930	0.08191	67.481	13.34	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	892.84500		0.89284		782.43670	0.78244	892.845	13.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	139.34500		0.13934		172.13670	0.17214	139.345	13.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	885.38270		0.88538		775.40920	0.77541	885.383	13.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	141.88270		0.14188		175.10920	0.17511	141.883	13.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	877.95300		0.87795		768.41970	0.76842	877.953	13.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	144.45300		0.14445		178.11970	0.17812	144.453	13.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	777.47980		0.77748		677.68020	0.67768	777.480	13.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	183.97980		0.18398		227.38020	0.22738	183.980	13.20	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	743.24180		0.74324		649.35420	0.64935	743.242	13.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	199.74180		0.19974		249.05420	0.24905	199.742	13.20	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	642.00650		0.64201		560.97930	0.56098	642.007	13.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	268.50650		0.26851		330.67930	0.33068	268.507	13.51	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	620.73130		0.62073		541.91030	0.54191	620.731	13.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	287.23130		0.28723		351.61030	0.35161	287.231	13.61	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	560.83780		0.56084		488.44380	0.48844	560.838	13.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	347.33780		0.34734		418.14380	0.41814	347.338	13.92	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	323.81060		0.32381		282.67010	0.28267	323.811	15.73	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	780.31060		0.78031		882.37010	0.88237	780.311	15.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	182.09560		0.18210		160.25640	0.16026	182.096	18.00	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,438.59560		1.43860		1,559.95640	1.55996	1,438.596	18.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	150.02780		0.15003		132.77060	0.13277	150.028	18.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,706.52780		1.70653		1,832.47060	1.83247	1,706.528	18.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	141.10960		0.14111		125.12460	0.12512	141.110	19.08	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,797.60960		1.79761		1,924.82460	1.92482	1,797.610	19.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	125.44620		0.12545		111.69290	0.11169	125.446	19.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,981.94620		1.98195		2,111.39290	2.11139	1,981.946	19.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	122.62430		0.12262		109.27250	0.10927	122.624	19.74	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	2,019.12430		2.01912		2,148.97250	2.14897	2,019.124	19.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	110.57490		0.11057		105.23090	0.10523	110.575	20.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,267.07490		2.26707		2,404.93090	2.40493	2,267.075	20.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	106.05150		0.10605		102.17580	0.10218	106.051	22.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,662.55150		2.66255		2,801.87580	2.80188	2,662.552	22.69	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.35120		10.35120		10.20770	10.20770		14.48	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,605.73490		1.60573		1,469.89370	1.46989	1,605.735	14.21	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	34.53490		0.03453		42.19370	0.04219	34.535	14.21	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	570.63100		0.57063		497.92210	0.49792	570.631	13.93	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	349.43100		0.34943		420.22210	0.42022	349.431	13.93	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	127.48630		0.12749		113.76650	0.11377	127.486	19.70	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	2,016.28630	2.01629	2,146.06650	2.14607	2,016.286	19.70	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.45310	10.45310	10.30540	10.30540		14.97	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	771.00510	0.77101	686.30570	0.68631	771.005	13.82	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	307.90510	0.30791	370.90570	0.37091	307.905	13.82	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	765.69650	0.76570	681.49620	0.68150	765.696	13.84	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	312.59650	0.31260	376.09620	0.37610	312.597	13.84	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	760.42110	0.76042	676.71830	0.67672	760.421	13.87	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	317.32110	0.31732	381.31830	0.38132	317.321	13.87	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	610.14650	0.61015	541.48720	0.54149	610.147	14.67	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	487.04650	0.48705	566.08720	0.56609	487.047	14.67	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	213.26230	0.21326	191.53890	0.19154	213.262	18.99	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,830.16230	1.83016	1,956.13890	1.95614	1,830.162	18.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.49280	10.49280	10.34280	10.34280		15.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,608.54030	2.60854	2,460.77000	2.46077	2,608.540	16.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	15.74030	0.01574	17.97000	0.01797	15.740	16.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,123.41240	2.12341	1,978.93990	1.97894	2,123.412	14.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	30.61240	0.03061	36.13990	0.03614	30.612	14.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,659.07540	1.65908	1,520.18560	1.52019	1,659.075	14.21	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	66.27540	0.06628	77.38560	0.07739	66.275	14.21	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	1,569.41560	1.56942	1,432.07740	1.43208	1,569.416	14.07	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	76.61560	0.07662	89.27740	0.08928	76.616	14.07	0.00	0	30,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,309.01060	1.30901	1,177.42990	1.17743	1,309.011	13.65	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	116.21060	0.11621	134.62990	0.13463	116.211	13.65	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,074.33660	1.07434	961.49250	0.96149	1,074.337	13.57	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	181.53660	0.18154	218.69250	0.21869	181.537	13.57	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	874.51940	0.87452	776.57670	0.77658	874.519	13.84	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	281.71940	0.28172	333.77670	0.33378	281.719	13.84	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	814.15560	0.81416	726.66160	0.72666	814.156	13.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	321.35560	0.32136	383.86160	0.38386	321.356	13.93	3,213,556.00	10,000	30,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	674.59470	0.67459	600.60770	0.60061	674.595	14.65	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	471.79470	0.47179	547.80770	0.54781	471.795	14.65	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	670.27220	0.67027	596.72630	0.59673	670.272	14.68	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	477.47220	0.47747	553.92630	0.55393	477.472	14.68	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	665.98070	0.66598	592.87010	0.59287	665.981	14.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	483.18070	0.48318	560.07010	0.56007	483.181	14.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	446.30140	0.44630	396.99420	0.39699	446.301	16.26	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	903.50140	0.90350	1,004.19420	1.00419	903.501	16.26	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	251.16210	0.25116	225.20660	0.22521	251.162	18.77	0.00	0	30,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,758.36210	1.75836	1,882.40660	1.88241	1,758.362	18.77	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	239.13610	0.23914	214.68260	0.21468	239.136	19.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,846.33610	1.84634	1,971.88260	1.97188	1,846.336	19.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	190.33530	0.19034	182.45670	0.18246	190.335	20.17	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,297.53530	2.29754	2,439.65670	2.43966	2,297.535	20.17	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	179.51650	0.17952	174.54470	0.17454	179.517	22.56	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,836.71650	2.83672	2,981.74470	2.98174	2,836.717	22.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.63970	10.63970	10.48520	10.48520		15.74	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,667.38670	2.66739	2,516.04230	2.51604	2,667.387	15.83	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	27.68670	0.02769	30.84230	0.03084	27.687	15.83	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,236.86850	2.23687	2,088.80110	2.08880	2,236.869	14.89	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	47.16850	0.04717	53.60110	0.05360	47.169	14.89	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,189.67300	2.18967	2,042.94180	2.04294	2,189.673	14.79	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	49.97300	0.04997	57.74180	0.05774	49.973	14.79	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,143.54450	2.14354	1,997.34160	1.99734	2,143.545	14.75	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	53.84450	0.05384	62.14160	0.06214	53.844	14.75	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	1,740.79700	1.74080	1,600.72510	1.60073	1,740.797	14.37	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	101.09700	0.10110	115.52510	0.11553	101.097	14.37	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,327.34150	1.32734	1,200.98250	1.20098	1,327.341	13.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
\$ / R	On	12/12/2014		Foreign Exchange Future	9.50	Put	187.64150	0.18764		215.78250	0.21578	187.642	13.95	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Call	1,250.03590	1.25004	1,133.74910	1.13375	1,250.036	13.87	0.00	0	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Put	210.33590	0.21034	248.54910	0.24855	210.336	13.87	0.00	0	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Call	993.93760	0.99394	893.58340	0.89358	993.938	14.34	0.00	0	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Put	354.23760	0.35424	408.38340	0.40838	354.238	14.34	0.00	0	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.50	Call	756.48870	0.75649	682.04740	0.68205	756.489	15.39	0.00	0	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.50	Put	616.78870	0.61679	696.84740	0.69685	616.789	15.39	0.00	0	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Call	583.38140	0.58338	524.51160	0.52451	583.381	16.47	0.00	0	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Put	943.68140	0.94368	1,039.31160	1.03931	943.681	16.47	0.00	0	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.50	Call	456.97470	0.45697	411.88350	0.41188	456.975	17.53	0.00	0	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.50	Put	1,317.27470	1.31727	1,426.68350	1.42668	1,317.275	17.53	0.00	0	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	12.00	Call	364.57790	0.36458	329.24370	0.32924	364.578	18.57	0.00	0	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	12.00	Put	1,724.87790	1.72488	1,844.04370	1.84404	1,724.878	18.57	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future			10.07020	10.07020	9.93310	9.93310		12.27	191,333.80	19	720.00	
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Call	59,372.38410	0.59372	46,909.98690	0.46910	59,372.384	12.01	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Put	1,352.38410	0.01352	2,599.98690	0.02600	1,352.384	12.01	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Call	58,434.85220	0.58435	46,057.11680	0.46057	58,434.852	11.97	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Put	1,414.85220	0.01415	2,747.11680	0.02747	1,414.852	11.97	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Call	57,499.94490	0.57500	45,210.55490	0.45211	57,499.945	11.94	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Put	1,479.94490	0.01480	2,900.55490	0.02901	1,479.945	11.94	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Call	10,776.56350	0.10777	7,388.14970	0.07388	10,776.564	13.22	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Put	28,756.56350	0.28757	39,078.14970	0.39078	28,756.564	13.22	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Call	8,313.09940	0.08313	5,701.95940	0.05702	8,313.099	13.69	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Put	36,293.09940	0.36293	47,391.95940	0.47392	36,293.099	13.69	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Put	80,469.03790	0.80469	93,509.28720	0.93509	80,469.038	16.32	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Call	2,489.03790	0.02489	1,819.28720	0.01819	2,489.038	16.32	0.00	0	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			10.21140	10.21140	10.07170	10.07170		13.68	0.00	0	20.00	
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Call	24,771.14190	0.24771	20,458.50830	0.20459	24,771.142	14.65	0.00	0	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Put	52,631.14190	0.52631	62,288.50830	0.62289	52,631.142	14.65	0.00	0	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Call	24,488.49370	0.24488	20,224.02420	0.20224	24,488.494	14.68	0.00	0	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Put	53,348.49370	0.53348	63,054.02420	0.63054	53,348.494	14.68	0.00	0	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Call	24,209.37730	0.24209	19,992.57310	0.19993	24,209.377	14.72	0.00	0	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Put	54,069.37730	0.54069	63,822.57310	0.63823	54,069.377	14.72	0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future			10.34350	10.34350	10.20030	10.20030		14.47	0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Call	35,315.83560	0.35316	30,780.17950	0.30780	35,315.836	15.42	0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Put	69,965.83560	0.69966	79,750.17950	0.79750	69,965.836	15.42	0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Put	70,686.16560	0.70686	80,508.28240	0.80508	70,686.166	15.45	0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Call	35,036.16560	0.35036	30,538.28240	0.30538	35,036.166	15.45	0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Call	34,759.42560	0.34759	30,301.12930	0.30301	34,759.426	15.48	0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Put	71,409.42560	0.71409	81,271.12930	0.81271	71,409.426	15.48	0.00	0	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future			16.15330	16.15330	15.95280	15.95280		11.71	45,826,912.10	2,837	28,934.00	
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Call	1,274.95560	1.27496	1,078.61530	1.07862	1,274.956	13.55	0.00	0	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Put	11.65560	0.01166	15.81530	0.01582	11.656	13.55	0.00	0	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Call	1,265.10000	1.26510	1,068.84110	1.06884	1,265.100	13.49	0.00	0	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Put	11.80000	0.01180	16.04110	0.01604	11.800	13.49	0.00	0	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Call	1,255.24700	1.25525	1,059.07140	1.05907	1,255.247	13.43	0.00	0	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Put	11.94700	0.01195	16.27140	0.01627	11.947	13.43	0.00	0	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future			16.36770	16.36770	16.16360	16.16360		12.88	0.00	0	6,298.00	
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	3,527.21990	3.52722	3,324.62490	3.32462	3,527.220	18.47	0.00	0	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	9.51990	0.00952	11.02490	0.01102	9.520	18.47	0.00	0	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call	3,378.70540	3.37871	3,175.91570	3.17592	3,378.705	18.07	0.00	0	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put	11.00540	0.01101	12.31570	0.01232	11.005	18.07	0.00	0	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Call	2,143.08760	2.14309	1,942.40190	1.94240	2,143.088	13.59	0.00	0	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Put	25.38760	0.02539	28.80190	0.02880	25.388	13.59	0.00	0	0	327.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Call	2,103.82750	2.10383	1,903.30880	1.90331	2,103.828	13.45	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Put	26.12750	0.02613	29.70880	0.02971	26.128	13.45	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Call	2,094.01750	2.09402	1,893.54140	1.89354	2,094.018	13.41	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Put	26.31750	0.02632	29.94140	0.02994	26.318	13.41	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Call	2,084.20840	2.08421	1,883.77660	1.88378	2,084.208	13.37	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Put	26.50840	0.02651	30.17660	0.03018	26.508	13.37	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Call	1,898.23230	1.89823	1,698.75900	1.69876	1,898.232	12.68	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Put	30.53230	0.03053	35.15900	0.03516	30.532	12.68	0.00	0	327.00
£ / R	On	13/06/2014		Foreign Exchange Future			16.56800	16.56800	16.35880	16.35880		13.61	0.00	0	200.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Call	964.78850	0.96479	839.61070	0.83961	964.789	13.08	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Put	436.78850	0.43679	520.81070	0.52081	436.788	13.08	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Call	959.25540	0.95926	834.60100	0.83460	959.255	13.09	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Put	441.25540	0.44126	525.80100	0.52580	441.255	13.09	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Put	445.74800	0.44575	530.82160	0.53082	445.748	13.10	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Call	953.74800	0.95375	829.62160	0.82962	953.748	13.10	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future			16.79460	16.79460	16.57510	16.57510		14.19	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.84	Call	870.20330	0.87020	767.95000	0.76795	870.203	14.24	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.84	Put	915.60330	0.91560	1,032.85000	1.03285	915.603	14.24	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.85	Call	866.36550	0.86637	764.51550	0.76452	866.366	14.26	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.85	Put	921.76550	0.92177	1,039.41550	1.03942	921.766	14.26	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.86	Call	862.55190	0.86255	761.09180	0.76109	862.552	14.27	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.86	Put	927.95190	0.92795	1,045.99180	1.04599	927.952	14.27	0.00	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future			0.10246	0.10246	0.10113	0.10113		16.12	2,561.43	25	14,314.00
¥ / R	On	13/12/2013		Foreign Exchange Future	0.09	Call	1,251.66330	0.01252	1,119.68400	0.01120	1,251.663	19.25	0.00	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future	0.09	Put	5.96330	0.00006	7.18400	0.00007	5.963	19.25	0.00	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future	0.10	Call	367.38070	0.00367	287.15930	0.00287	367.381	16.12	0.00	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future	0.10	Put	121.68070	0.00122	174.65930	0.00175	121.681	16.12	0.00	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future	0.11	Call	45.86310	0.00046	33.72770	0.00034	45.863	18.67	0.00	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future	0.11	Put	800.16310	0.00800	921.22770	0.00921	800.163	18.67	0.00	0	0.00
¥ / R	On	17/03/2014		Foreign Exchange Future			0.10396	0.10396	0.10260	0.10260		16.71	0.00	0	50.00
¥ / R	On	17/03/2014		Foreign Exchange Future	0.09	Call	1,424.27040	0.01424	1,301.56560	0.01302	1,424.270	15.80	0.00	0	0.00
¥ / R	On	17/03/2014		Foreign Exchange Future	0.09	Put	28.07040	0.00028	41.46560	0.00041	28.070	15.80	0.00	0	0.00
¥ / R	On	17/03/2014		Foreign Exchange Future	0.10	Call	643.93100	0.00644	563.19020	0.00563	643.931	16.71	0.00	0	0.00
¥ / R	On	17/03/2014		Foreign Exchange Future	0.10	Put	247.73100	0.00248	303.09020	0.00303	247.731	16.71	0.00	0	0.00
¥ / R	On	17/03/2014		Foreign Exchange Future	0.11	Call	248.54860	0.00249	215.59430	0.00216	248.549	18.86	0.00	0	0.00
¥ / R	On	17/03/2014		Foreign Exchange Future	0.11	Put	852.34860	0.00852	955.49430	0.00955	852.349	18.86	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future			13.71230	13.71230	13.67580	13.67580		11.26	6,211,671.90	453	75,199.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.20	Call	2,512.44250	2.51244	2,476.03430	2.47603	2,512.443	18.40	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.20	Put	0.14250	0.00014	0.23430	0.00023	0.143	18.40	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.44	Call	2,269.57930	2.26958	2,233.23620	2.23324	2,269.579	17.52	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.44	Put	0.27930	0.00028	0.43620	0.00044	0.279	17.52	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.49	Call	2,219.62100	2.21962	2,183.29620	2.18330	2,219.621	17.34	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.49	Put	0.32100	0.00032	0.49620	0.00050	0.321	17.34	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.54	Call	2,169.66900	2.16967	2,133.36460	2.13336	2,169.669	17.16	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.54	Put	0.36900	0.00037	0.56460	0.00056	0.369	17.16	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.25	Call	1,465.04390	1.46504	1,429.46530	1.42947	1,465.044	14.60	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.25	Put	2.74390	0.00274	3.66530	0.00367	2.744	14.60	0.00	0	22,875.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.30	Put	3.17020	0.00317	4.19730	0.00420	3.170	14.42	0.00	0	10,800.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.30	Call	1,415.47020	1.41547	1,379.99730	1.38000	1,415.470	14.42	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.50	Call	1,217.51870	1.21752	1,182.69460	1.18269	1,217.519	13.52	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.50	Put	5.21870	0.00522	6.89460	0.00689	5.219	13.52	0.00	0	200.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.60	Call	1,118.95350	1.11895	1,084.61620	1.08462	1,118.954	13.03	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.60	Put	6.65350	0.00665	8.81620	0.00882	6.654	13.03	0.00	0	200.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.70	Put	8.53470	0.00853	11.32730	0.01133	8.535	12.55	0.00	0	25,925.00

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	12.70	Call	1,020.83470		1.02083		987.12730	0.98713	1,020.835	12.55	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Call	971.98930		0.97199		938.66220	0.93866	971.989	12.31	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Put	9.68930		0.00969		12.86220	0.01286	9.689	12.31	0.00	0	800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Call	874.84830		0.87485		842.44250	0.84244	874.848	11.83	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Put	12.54830		0.01255		16.64250	0.01664	12.548	11.83	0.00	0	15,000.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Put	16.35510		0.01636		21.63320	0.02163	16.355	11.35	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Call	778.65510		0.77866		747.43320	0.74743	778.655	11.35	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	641.28650		0.64129		613.07690	0.61308	641.287	11.13	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	28.98650		0.02899		37.27690	0.03728	28.987	11.13	0.00	0	6,100.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	555.63690		0.55564		530.17020	0.53017	555.637	11.15	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	43.33690		0.04334		54.37020	0.05437	43.337	11.15	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Put	87.89290		0.08789		105.40810	0.10541	87.893	11.19	0.00	0	3,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Call	400.19290		0.40019		381.20810	0.38121	400.193	11.19	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	115.15730		0.11516		112.80800	0.11281	115.157	12.18	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	402.85730		0.40286		437.00800	0.43701	402.857	12.18	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Call	82.87510		0.08288		82.32830	0.08233	82.875	12.64	0.00	0	15,250.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Put	520.57510		0.52058		556.52830	0.55653	520.575	12.64	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Put	735.42440		0.73542		772.90320	0.77290	735.424	13.41	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Call	47.72440		0.04772		48.70320	0.04870	47.724	13.41	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	28.27270		0.02827		29.78840	0.02979	28.273	14.26	0.00	0	12,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	965.97270		0.96597		1,003.98840	1.00399	965.973	14.26	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Call	12.86300		0.01286		14.30430	0.01430	12.863	15.62	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Put	1,350.56300		1.35056		1,388.50430	1.38850	1,350.563	15.62	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,644.30380		1.64430		1,681.60070	1.68160	1,644.304	16.31	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	6.60380		0.00660		7.40070	0.00740	6.604	16.31	0.00	0	7,500.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.90650		13.90650		13.86780	13.86780		12.68	500,634.00	36	25,601.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,453.32640		1.45333		1,420.09520	1.42010	1,453.326	12.51	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	36.82640		0.03683		42.29520	0.04230	36.826	12.51	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,443.79890		1.44380		1,410.95810	1.41096	1,443.799	12.47	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	37.29890		0.03730		43.15810	0.04316	37.299	12.47	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,434.57840		1.43458		1,401.83600	1.40184	1,434.578	12.46	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	38.07840		0.03808		44.03600	0.04404	38.078	12.46	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,307.18590		1.30719		1,275.80010	1.27580	1,307.186	12.36	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	50.68590		0.05069		58.00010	0.05800	50.686	12.36	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.08910		14.08910		14.04600	14.04600		13.45	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	730.22510		0.73023		714.49400	0.71449	730.225	13.02	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	431.12510		0.43113		458.49400	0.45849	431.125	13.02	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	725.19360		0.72519		709.58360	0.70958	725.194	13.03	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	436.09360		0.43609		463.58360	0.46358	436.094	13.03	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	441.09210		0.44109		468.70260	0.46870	441.092	13.05	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	720.19210		0.72019		704.70260	0.70470	720.192	13.05	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.29620		14.29620		14.24400	14.24400		14.09	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	733.40560		0.73341		716.16800	0.71617	733.406	14.15	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	777.20560		0.77721		812.16800	0.81217	777.206	14.15	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	729.60810		0.72961		712.47960	0.71248	729.608	14.17	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	783.40810		0.78341		818.47960	0.81848	783.408	14.17	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	725.83720		0.72584		708.81180	0.70881	725.837	14.18	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	789.63720		0.78964		824.81180	0.82481	789.637	14.18	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.49970		14.49970		14.44240	14.44240		14.59	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,270.49120		1.27049		1,238.86350	1.23886	1,270.491	13.51	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	460.79120		0.46079		486.46350	0.48646	460.791	13.51	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	464.78170		0.46478		490.57310	0.49057	464.782	13.52	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,264.48170		1.26448		1,232.97310	1.23297	1,264.482	13.52	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,258.49290		1.25849		1,227.10330	1.22710	1,258.493	13.52	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	468.79290		0.46879		494.70330	0.49470	468.793	13.52	0.00	0	0.00
2025	On 07/11/2013	Bond Future			110.00097		110.00097		110.00075	110.00075			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	989.03000		0.98903		989.25000	0.98925	989.030		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	999.03000		0.99903		999.25000	0.99925	999.030		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	1,009.03000		1.00903		1,009.25000	1.00925	1,009.030		0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.37370		110.37370		110.37348	110.37348			0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	616.30000		0.61630		616.52000	0.61652	616.300		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	626.30000		0.62630		626.52000	0.62652	626.300		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	636.30000		0.63630		636.52000	0.63652	636.300		0.00	0	0.00
2038	On 07/11/2013	Bond Future			106.24212		106.24212		106.24036	106.24036			0.00	0	18.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	3,747.88000		3.74788		3,749.64000	3.74964	3,747.880		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	3,757.88000		3.75788		3,759.64000	3.75964	3,757.880		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	3,767.88000		3.76788		3,769.64000	3.76964	3,767.880		0.00	0	0.00
2038	On 06/02/2014	Bond Future			106.42884		106.42884		106.42708	106.42708			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	561.16000		0.56116		562.92000	0.56292	561.160		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	571.16000		0.57116		572.92000	0.57292	571.160		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	581.16000		0.58116		582.92000	0.58292	581.160		0.00	0	0.00
2050	On 07/11/2013	Bond Future			110.51872		110.51872		110.51660	110.51660			0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	528.72000		0.52872		526.60000	0.52660	528.720		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	518.72000		0.51872		516.60000	0.51660	518.720		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	508.72000		0.50872		506.60000	0.50660	508.720		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future			110.62573		110.62573		110.62387	110.62387			0.00	0	350.00
2050	On 06/02/2014	Bond Future	109.99	Call	635.73000		0.63573		633.87000	0.63387	635.730		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	625.73000		0.62573		623.87000	0.62387	625.730		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	615.73000		0.61573		613.87000	0.61387	615.730		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 07/11/2013	Index Future			413.75700		413.75700		415.24300	415.24300			0.00	0	0.00
AL37	On 06/02/2014	Index Future			419.19900		419.19900		420.70400	420.70400			0.00	0	0.00
AL37	On 08/05/2014	Index Future			424.81700		424.81700		426.34300	426.34300			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			489.35600		489.35600		492.32800	492.32800			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			495.79200		495.79200		498.80400	498.80400			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			502.43600		502.43600		505.48900	505.48900			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			438.23900		438.23900		440.81500	440.81500			0.00	0	408.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ALBI	On	06/02/2014			Index Future		444.00300	444.00300	446.61300	446.61300			0.00	0	457.00
ALBI	On	08/05/2014			Index Future		449.95300	449.95300	452.59800	452.59800			0.00	0	85.00
ALBI	On	07/08/2014			Index Future		456.27400	456.27400	458.95700	458.95700			0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future		9.52960	9.52960	9.40060	9.40060		12.01	10,482,560.00	1,100	7,987.00
AU\$ / R	On	13/12/2013	8.30	Call	Foreign Exchange Future	1,230.02290	1.23002	1,102.95890	1.10296	1,230.023	14.71	0.00	0	0.00	
AU\$ / R	On	13/12/2013	8.30	Put	Foreign Exchange Future	0.42290	0.00042	2.35890	0.00236	0.423	14.71	0.00	0	201.00	
AU\$ / R	On	13/12/2013	8.60	Call	Foreign Exchange Future	934.35720	0.93436	806.93170	0.80693	934.357	15.41	0.00	0	0.00	
AU\$ / R	On	13/12/2013	8.60	Put	Foreign Exchange Future	4.75720	0.00476	6.33170	0.00633	4.757	15.41	0.00	0	100.00	
AU\$ / R	On	13/12/2013	9.30	Put	Foreign Exchange Future	59.55600	0.05956	106.84960	0.10685	59.556	11.38	0.00	0	0.00	
AU\$ / R	On	13/12/2013	9.30	Call	Foreign Exchange Future	289.15600	0.28916	207.44960	0.20745	289.156	11.38	0.00	0	201.00	
AU\$ / R	On	13/12/2013	9.46	Call	Foreign Exchange Future	190.45310	0.19045	129.98400	0.12998	190.453	11.78	0.00	0	0.00	
AU\$ / R	On	13/12/2013	9.46	Put	Foreign Exchange Future	120.85310	0.12085	189.38400	0.18938	120.853	11.78	0.00	0	0.00	
AU\$ / R	On	13/12/2013	9.47	Call	Foreign Exchange Future	185.18860	0.18519	125.97500	0.12598	185.189	11.81	0.00	0	0.00	
AU\$ / R	On	13/12/2013	9.47	Put	Foreign Exchange Future	125.58860	0.12559	195.37500	0.19538	125.589	11.81	0.00	0	0.00	
AU\$ / R	On	13/12/2013	9.48	Call	Foreign Exchange Future	180.03010	0.18003	122.06100	0.12206	180.030	11.83	0.00	0	0.00	
AU\$ / R	On	13/12/2013	9.48	Put	Foreign Exchange Future	130.43010	0.13043	201.46100	0.20146	130.430	11.83	0.00	0	0.00	
AU\$ / R	On	13/12/2013	9.60	Call	Foreign Exchange Future	125.60900	0.12561	82.17700	0.08218	125.609	12.09	0.00	0	100.00	
AU\$ / R	On	13/12/2013	9.60	Put	Foreign Exchange Future	196.00900	0.19601	281.57700	0.28158	196.009	12.09	0.00	0	0.00	
AU\$ / R	On	13/12/2013	10.30	Call	Foreign Exchange Future	12.31800	0.01232	8.77660	0.00878	12.318	14.45	0.00	0	201.00	
AU\$ / R	On	13/12/2013	10.30	Put	Foreign Exchange Future	782.71800	0.78272	908.17660	0.90818	782.718	14.45	0.00	0	0.00	
AU\$ / R	On	13/12/2013	10.60	Put	Foreign Exchange Future	1,076.39510	1.07640	1,203.42590	1.20343	1,076.395	16.22	0.00	0	0.00	
AU\$ / R	On	13/12/2013	10.60	Call	Foreign Exchange Future	5.99510	0.00600	4.02590	0.00403	5.995	16.22	0.00	0	100.00	
AU\$ / R	On	17/03/2014			Foreign Exchange Future	9.60370	9.60370	9.47350	9.47350		11.97	480,185.00	50	3,938.00	
AU\$ / R	On	17/03/2014	9.49	Call	Foreign Exchange Future	338.91740	0.33892	270.95030	0.27095	338.917	11.93	0.00	0	0.00	
AU\$ / R	On	17/03/2014	9.49	Put	Foreign Exchange Future	225.21740	0.22522	287.45030	0.28745	225.217	11.93	0.00	0	0.00	
AU\$ / R	On	17/03/2014	9.50	Call	Foreign Exchange Future	333.51010	0.33351	266.57740	0.26658	333.510	11.94	0.00	0	0.00	
AU\$ / R	On	17/03/2014	9.50	Put	Foreign Exchange Future	229.81010	0.22981	293.07740	0.29308	229.810	11.94	0.00	0	0.00	
AU\$ / R	On	17/03/2014	9.51	Call	Foreign Exchange Future	328.16030	0.32816	262.26350	0.26226	328.160	11.94	0.00	0	0.00	
AU\$ / R	On	17/03/2014	9.51	Put	Foreign Exchange Future	234.46030	0.23446	298.76350	0.29876	234.460	11.94	0.00	0	0.00	
AU\$ / R	On	13/06/2014			Foreign Exchange Future	9.67250	9.67250	9.54020	9.54020		12.10	0.00	0	50.00	
AU\$ / R	On	13/06/2014	9.89	Call	Foreign Exchange Future	281.20170	0.28120	233.68900	0.23369	281.202	12.41	0.00	0	0.00	
AU\$ / R	On	13/06/2014	9.89	Put	Foreign Exchange Future	498.70170	0.49870	583.48900	0.58349	498.702	12.41	0.00	0	0.00	
AU\$ / R	On	13/06/2014	9.90	Put	Foreign Exchange Future	505.19330	0.50519	590.48860	0.59049	505.193	12.42	0.00	0	0.00	
AU\$ / R	On	13/06/2014	9.90	Call	Foreign Exchange Future	277.69330	0.27769	230.68860	0.23069	277.693	12.42	0.00	0	0.00	
AU\$ / R	On	13/06/2014	9.91	Call	Foreign Exchange Future	274.22310	0.27422	227.72290	0.22772	274.223	12.44	0.00	0	0.00	
AU\$ / R	On	13/06/2014	9.91	Put	Foreign Exchange Future	511.72310	0.51172	597.52290	0.59752	511.723	12.44	0.00	0	0.00	
AU\$ / R	On	15/09/2014			Foreign Exchange Future	9.75030	9.75030	9.61440	9.61440		12.27	0.00	0	2,000.00	
AU\$ / R	On	15/09/2014	9.54	Call	Foreign Exchange Future	551.86130	0.55186	475.98350	0.47598	551.861	12.20	0.00	0	0.00	
AU\$ / R	On	15/09/2014	9.54	Put	Foreign Exchange Future	341.56130	0.34156	401.58350	0.40158	341.561	12.20	0.00	0	0.00	
AU\$ / R	On	15/09/2014	9.55	Call	Foreign Exchange Future	546.46630	0.54647	471.06020	0.47106	546.466	12.21	0.00	0	0.00	
AU\$ / R	On	15/09/2014	9.55	Put	Foreign Exchange Future	346.16630	0.34617	406.66020	0.40666	346.166	12.21	0.00	0	0.00	
AU\$ / R	On	15/09/2014	9.56	Call	Foreign Exchange Future	541.10810	0.54111	466.17360	0.46617	541.108	12.21	0.00	0	0.00	
AU\$ / R	On	15/09/2014	9.56	Put	Foreign Exchange Future	350.80810	0.35081	411.77360	0.41177	350.808	12.21	0.00	0	0.00	
CAD/ R	On	13/12/2013			Foreign Exchange Future	9.63530	9.63530	9.48710	9.48710		10.89	0.00	0	0.00	
CAD/ R	On	13/12/2013	9.94	Call	Foreign Exchange Future	51.23700	0.05124	28.64240	0.02864	51.237	11.89	0.00	0	0.00	
CAD/ R	On	13/12/2013	9.94	Put	Foreign Exchange Future	355.93700	0.35594	481.54240	0.48154	355.937	11.89	0.00	0	0.00	
CAD/ R	On	13/12/2013	9.95	Call	Foreign Exchange Future	49.44680	0.04945	27.60440	0.02760	49.447	11.93	0.00	0	0.00	
CAD/ R	On	13/12/2013	9.95	Put	Foreign Exchange Future	364.14680	0.36415	490.50440	0.49050	364.147	11.93	0.00	0	0.00	
CAD/ R	On	13/12/2013	9.96	Call	Foreign Exchange Future	47.71530	0.04772	26.60320	0.02660	47.715	11.96	0.00	0	0.00	
CAD/ R	On	13/12/2013	9.96	Put	Foreign Exchange Future	372.41530	0.37242	499.50320	0.49950	372.415	11.96	0.00	0	0.00	
CAD/ R	On	17/03/2014			Foreign Exchange Future	9.74730	9.74730	9.59680	9.59680		12.04	0.00	0	75.00	
CAD/ R	On	17/03/2014	9.94	Call	Foreign Exchange Future	214.82570	0.21483	164.91810	0.16492	214.826	12.53	0.00	0	0.00	
CAD/ R	On	17/03/2014	9.94	Put	Foreign Exchange Future	407.52570	0.40753	508.11810	0.50812	407.526	12.53	0.00	0	0.00	
CAD/ R	On	17/03/2014	9.95	Call	Foreign Exchange Future	211.60320	0.21160	162.36430	0.16236	211.603	12.56	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	414.30320		0.41430		515.56430	0.51556	414.303	12.56	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	208.42470		0.20842		159.85190	0.15985	208.425	12.58	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	421.12470		0.42112		523.05190	0.52305	421.125	12.58	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			34.92600		34.92600		5.47500	5.47500			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			436.96040		436.96040		337.38940	337.38940			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			294.18300		294.18300		209.16160	209.16160			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			194.96380		194.96380		186.71900	186.71900			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			10.92370		10.92370		8.02930	8.02930			0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.12900		11.12900		11.07880	11.07880		12.10	0.00	0	562.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	389.85390		0.38985		354.98680	0.35499	389.854	11.26	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	50.85390		0.05085		66.18680	0.06619	50.854	11.26	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	382.32170		0.38232		347.89800	0.34790	382.322	11.28	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	53.32170		0.05332		69.09800	0.06910	53.322	11.28	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	374.87030		0.37487		340.89410	0.34089	374.870	11.31	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	55.87030		0.05587		72.09410	0.07209	55.870	11.31	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.29450		11.29450		11.24260	11.24260		13.35	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	370.27270		0.37027		350.34800	0.35035	370.273	13.34	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	365.77270		0.36577		397.74800	0.39775	365.773	13.34	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	365.85720		0.36586		346.40610	0.34641	365.857	13.35	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	371.35720		0.37136		403.80610	0.40381	371.357	13.35	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	361.73880		0.36174		342.50610	0.34251	361.739	13.38	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	377.23880		0.37724		409.90610	0.40991	377.239	13.38	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.65330		1.65330		1.63120	1.63120		12.02	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	288.61020		0.02886		195.34680	0.01953	288.610	12.02	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	255.61020		0.02556		383.34680	0.03833	255.610	12.02	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	245.34110		0.02453		164.19220	0.01642	245.341	12.24	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	312.34110		0.03123		452.19220	0.04522	312.341	12.24	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	207.64420		0.02076		137.60060	0.01376	207.644	12.45	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	374.64420		0.03746		525.60060	0.05256	374.644	12.45	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.67080		1.67080		1.64840	1.64840		12.80	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	462.21330		0.04622		376.01420	0.03760	462.213	13.47	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	654.21330		0.06542		792.01420	0.07920	654.213	13.47	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	427.44100		0.04274		347.20500	0.03472	427.441	13.63	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	719.44100		0.07194		863.20500	0.08632	719.441	13.63	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	395.23590		0.03952		320.65010	0.03207	395.236	13.80	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	787.23590		0.07872		936.65010	0.09367	787.236	13.80	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			111.14449		111.14449		111.14234	111.14234			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	1,154.49000		1.15449		1,152.34000	1.15234	1,154.490		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	1,144.49000		1.14449		1,142.34000	1.14234	1,144.490		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	1,134.49000		1.13449		1,132.34000	1.13234	1,134.490		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future			112.62020		112.62020		112.61807	112.61807			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	1,630.20000		1.63020		1,628.07000	1.62807	1,630.200		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	1,620.20000		1.62020		1,618.07000	1.61807	1,620.200		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	1,610.20000	1.61020		1,608.07000	1.60807	1,610.200	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.48869	83.55536		9.39466	84.27853				0.00	0	6,292.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	8,208.88000	8.20888		7,485.71000	7.48571	8,208.880	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	8,120.60000	8.12060		7,397.43000	7.39743	8,120.600	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	8,032.45000	8.03245		7,309.28000	7.30928	8,032.450	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.60404	84.65433		9.50689	85.38702				0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000	0.00000		250.85000	0.25085	0.000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	481.84000	0.48184		0.00000	0.00000	481.840			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000	0.00000		326.38000	0.32638	0.000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	406.31000	0.40631		0.00000	0.00000	406.310			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000	0.00000		401.80000	0.40180	0.000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	330.89000	0.33089		0.00000	0.00000	330.890			0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.71737	82.00637		9.61704	82.74889				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	1,319.84000	1.31984		577.32000	0.57732	1,319.840			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	1,244.55000	1.24455		502.03000	0.50203	1,244.550			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000	0.00000		0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000	0.00000		0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	1,169.36000	1.16936		426.84000	0.42684	1,169.360			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
GOVI	On 07/11/2013	GOVI			437.76900	437.76900		440.30200	440.30200				0.00	0	144.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000	0.00000		0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	82,210.00000	8.22100		56,880.00000	5.68800	82,210.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	0.00000	0.00000		0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	82,310.00000	8.23100		56,980.00000	5.69800	82,310.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	0.00000	0.00000		0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	82,410.00000	8.24100		57,080.00000	5.70800	82,410.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI			443.52700	443.52700		446.09300	446.09300				4,435,270.00	1	269.00
GOVI	On 06/02/2014	GOVI	439.99	Call	35,370.00000	3.53700		61,030.00000	6.10300	35,370.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	0.00000	0.00000		0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	35,270.00000	3.52700		60,930.00000	6.09300	35,270.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	0.00000	0.00000		0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	35,170.00000	3.51700		60,830.00000	6.08300	35,170.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000	0.00000		0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI			455.78500	455.78500		458.42300	458.42300				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	42,050.00000	4.20500		15,670.00000	1.56700	42,050.000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	42,150.00000	4.21500		15,770.00000	1.57700	42,150.000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000	0.00000		0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Call	0.00000	0.00000		0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Put	42,250.00000	4.22500		15,870.00000	1.58700	42,250.000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 31/01/2025		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/11/2013		Index Future	198.15200	198.15200		198.10300	198.10300			0.00	0	519.00
IGOV	On 06/02/2014		Index Future	200.78300	200.78300		200.73300	200.73300			4,015,660.00	2	1,001.00
IGOV	On 08/05/2014		Index Future	203.49800	203.49800		203.44800	203.44800			0.00	0	0.00
ILBI	On 07/11/2013		Index Future	536.80600	536.80600		536.80600	536.80600			0.00	0	0.00
ILBI	On 06/02/2014		Index Future	544.03600	544.03600		544.03600	544.03600			0.00	0	186.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 20/11/2013		Jibar Tradeable Future	5.15000	94.85000		5.15000	94.85000			0.00	0	100.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.17000	94.83000		5.16000	94.84000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.19000	94.81000		5.18000	94.82000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.25000	94.75000		5.22000	94.78000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.35000	94.65000		5.28000	94.72000			0.00	0	400.00
JIBAR FUTURE	On 16/04/2014		Jibar Tradeable Future	5.41000	94.59000		5.33000	94.67000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.59000	94.41000		5.49000	94.51000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	5.89000	94.11000		5.77000	94.23000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.12000	93.88000		6.00000	94.00000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.37000	93.63000		6.25000	93.75000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.64000	93.36000		6.50000	93.50000			0.00	0	2,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.91000	93.09000		6.76000	93.24000			0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.32340	8.32340		8.17890	8.17890		8.66	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	217.65760	0.21766		118.88840	0.11889	217.658	8.91	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Put	34.25760	0.03426		79.98840	0.07999	34.258	8.91	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Call	209.95740	0.20996		113.28060	0.11328	209.957	8.89	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Put	36.55740	0.03656		84.38060	0.08438	36.557	8.89	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Call	202.37700	0.20238		107.83310	0.10783	202.377	8.88	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Put	38.97700	0.03898		88.93310	0.08893	38.977	8.88	0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.39290	8.39290		8.24530	8.24530		10.32	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Call	358.97950	0.35898		263.34090	0.26334	358.979	10.33	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Put	106.07950	0.10608		158.04090	0.15804	106.080	10.33	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Call	352.26560	0.35227		257.66520	0.25767	352.266	10.33	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Put	109.36560	0.10937		162.36520	0.16237	109.366	10.33	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Call	345.62020	0.34562		252.06780	0.25207	345.620	10.33	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Put	112.72020	0.11272		166.76780	0.16677	112.720	10.33	0.00	0	0.00
R / ¥EN	On 13/12/2013		Foreign Exchange Future	9.81590	9.81590	0.10185	9.94940	9.94940		16.37	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Call	2,920.99330	0.29210	0.10185	3,857.16060	0.38572	2,920.993	16.74	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Put	1,661.99330	0.16620	0.10185	1,263.16060	0.12632	1,661.993	16.74	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Call	2,859.21110	0.28592	0.10185	3,787.35670	0.37874	2,859.211	16.71	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Put	1,700.21110	0.17002	0.10185	1,293.35670	0.12934	1,700.211	16.71	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Call	2,798.09820	0.27981	0.10185	3,718.12850	0.37181	2,798.098	16.67	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Put	1,739.09820	0.17391	0.10185	1,324.12850	0.13241	1,739.098	16.67	0.00	0	0.00
R023	On 07/11/2013		Bond Future	7.58684	102.61998		7.48747	103.28185			265,990,988.16	2,592	11,587.00
R023	On 07/11/2013	6.49	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R023	On 07/11/2013	Bond Future	6.49	Put	7,622.15000		7.62215		6,960.28000	6.96028	7,622.150		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	7,549.42000		7.54942		6,887.55000	6.88755	7,549.420		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	7,476.74000		7.47674		6,814.87000	6.81487	7,476.740		0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.67777		103.96973		7.57435	104.64031			284,253,241.82	2,734	1,367.00
R023	On 06/02/2014	Bond Future	7.84	Call	1,040.52000		1.04052		1,711.10000	1.71110	1,040.520		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	1,104.20000		1.10420		1,774.78000	1.77478	1,104.200		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	1,167.84000		1.16784		1,838.42000	1.83842	1,167.840		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future			7.76506		101.44597		7.65746	102.12557			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Put	1,108.68000		1.10868		429.08000	0.42908	1,108.680		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Put	1,044.93000		1.04493		365.33000	0.36533	1,044.930		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Put	981.23000		0.98123		301.63000	0.30163	981.230		0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.86740		115.27120		5.77726	115.44003		2.48	180,514,699.20	1,566	26,866.00
R157	On 07/11/2013	Bond Future	5.59	Call	17.10000		0.01710		47.57000	0.04757	17.100	2.46	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	537.72000		0.53772		399.36000	0.39936	537.720	2.46	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	18.95000		0.01895		51.53000	0.05153	18.950	2.46	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	520.75000		0.52075		384.50000	0.38450	520.750	2.46	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	20.96000		0.02096		55.74000	0.05574	20.960	2.46	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	503.94000		0.50394		369.89000	0.36989	503.940	2.46	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.97407		116.78732		5.86789	116.95839		2.28	182,888,943.12	1,566	1,113.00
R157	On 06/02/2014	Bond Future	5.64	Call	316.94000		0.31694		383.27000	0.38327	316.940	2.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	856.37000		0.85637		751.63000	0.75163	856.370	2.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	322.78000		0.32278		389.89000	0.38989	322.780	2.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	846.01000		0.84601		742.05000	0.74205	846.010	2.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	328.68000		0.32868		396.59000	0.39659	328.680	2.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	835.72000		0.83572		732.56000	0.73256	835.720	2.25	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.08603		111.54397		5.95819	111.71737		2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	209.99000		0.20999		253.61000	0.25361	209.990	2.01	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,433.58000		1.43358		1,303.80000	1.30380	1,433.580	2.01	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,423.14000		1.42314		1,293.86000	1.29386	1,423.140	2.01	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	213.31000		0.21331		257.43000	0.25743	213.310	2.01	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	216.67000		0.21667		261.28000	0.26128	216.670	2.01	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,412.74000		1.41274		1,283.95000	1.28395	1,412.740	2.01	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.17446		113.11246		6.01490	113.28850		1.87	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	1,110.51000		1.11051		1,225.83000	1.22583	1,110.510	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	489.99000		0.48999		429.27000	0.42927	489.990	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	1,117.71000		1.11771		1,233.39000	1.23339	1,117.710	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	486.27000		0.48627		425.91000	0.42591	486.270	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	1,124.94000		1.12494		1,240.98000	1.24098	1,124.940	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	482.58000		0.48258		422.58000	0.42258	482.580	1.93	0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.42208		107.81886		6.21221	107.99710			0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	197.13000		0.19713		18.89000	0.01889	197.130		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	188.62000		0.18862		10.38000	0.01038	188.620		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	180.12000		0.18012		1.88000	0.00188	180.120		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



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/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.00685		124.12358		7.90250	125.08105		12.31	345,311,799.56	2,782	55,291.00
R186	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.93	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	14,921.91000		14.92191		13,964.44000	13,96444	14,921.910	11.93	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.93	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	12,275.50000		12.27550		11,318.03000	11,31803	12,275.500	11.93	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	813.47000		0.81347		1,423.06000	1.42306	813.470	12.31	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	875.99000		0.87599		528.11000	0.52811	875.990	12.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	375.29000		0.37529		207.37000	0.20737	375.290	12.38	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	1,581.70000		1.58170		2,371.25000	2.37125	1,581.700	12.38	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	1,646.71000		1.64671		2,446.30000	2.44630	1,646.710	12.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	350.38000		0.35038		192.50000	0.19250	350.380	12.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	1,712.90000		1.71290		2,522.13000	2.52213	1,712.900	12.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	326.75000		0.32675		178.51000	0.17851	326.750	12.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	165.61000		0.16561		86.39000	0.08639	165.610	12.44	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	2,355.90000		2.35590		3,234.15000	3.23415	2,355.900	12.44	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Call	4,399.29000		4.39929		5,348.98000	5.34898	4,399.290	12.57	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	15.08000		0.01508		7.30000	0.00730	15.080	12.57	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	6,521.64000		6.52164		7,478.79000	7.47879	6,521.640	12.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	0.63000		0.00063		0.31000	0.00031	0.630	12.69	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	8,602.39000		8.60239		9,559.86000	9.55986	8,602.390	12.82	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	0.01000		0.00001		0.01000	0.00001	0.010	12.82	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.09630		120.46667		7.98822	121.43676		13.35	335,379,209.28	2,784	1,605.00
R186	On 06/02/2014	Bond Future	7.74	Call	1,971.52000		1.97152		2,361.10000	2.36110	1,971.520	13.26	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,211.62000		5.21162		4,631.11000	4.63111	5,211.620	13.26	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,003.62000		2.00362		2,397.31000	2.39731	2,003.620	13.26	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,151.12000		5.15112		4,574.72000	4.57472	5,151.120	13.26	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,036.29000		2.03629		2,434.13000	2.43413	2,036.290	13.26	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,091.28000		5.09128		4,519.03000	4.51903	5,091.280	13.26	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	6,888.48000		6.88848		7,655.76000	7.65576	6,888.480	13.73	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,248.74000		1.24874		1,045.93000	1.04593	1,248.740	13.73	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.18750		122.08125		8.07549	123.06432		13.45	0.00	0	540.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,327.30000		1.32730		1,557.85000	1.55785	1,327.300	13.11	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	11,469.56000		11.46956		10,717.04000	10.71704	11,469.560	13.11	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,346.60000		1.34660		1,579.60000	1.57960	1,346.600	13.12	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	11,391.12000		11.39112		10,641.05000	10.64105	11,391.120	13.12	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	11,312.99000		11.31299		10,565.38000	10.56538	11,312.990	13.12	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,366.10000		1.36610		1,601.56000	1.60156	1,366.100	13.12	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	2,288.80000		2.28880		2,628.14000	2.62814	2,288.800	13.27	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	8,506.24000		8.50624		7,862.51000	7.86251	8,506.240	13.27	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	6,211.85000		6.21185		6,837.02000	6.83702	6,211.850	13.71	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,528.28000		3.52828		3,170.38000	3.17038	3,528.280	13.71	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future			8.27282		118.50547		8.15671	119.50259		13.42	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	5,632.55000		5.63255		6,182.69000	6.18269	5,632.550	13.44	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,486.01000		5.48601		5,039.03000	5.03903	5,486.010	13.44	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	5,675.67000		5.67567		6,228.22000	6.22822	5,675.670	13.45	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,443.95000		5.44395		4,999.38000	4.99938	5,443.950	13.45	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	5,718.95000		5.71895		6,273.91000	6.27391	5,718.950	13.45	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,402.13000		5.40213		4,959.97000	4.95997	5,402.130	13.45	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	8,640.13000		8.64013		9,330.96000	9.33096	8,640.130	13.75	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,291.67000		3.29167		2,985.38000	2.98538	3,291.670	13.75	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.37144		120.09164		8.25102	121.10199			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 06/11/2014	Bond Future	8.14	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	1,952.66000		1.95266		942.31000	0.94231	1,952.660		0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	1,867.35000		1.86735		857.00000	0.85700	1,867.350		0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	1,782.13000		1.78213		771.78000	0.77178	1,782.130		0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/11/2013	Bond Future			280.86834		280.86834		280.86946	280.86946			0.00	0	2,049.00
R197	On 07/11/2013	Bond Future	279.99	Call	878.34000		0.87834		879.46000	0.87946	878.340		0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	868.34000		0.86834		869.46000	0.86946	868.340		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	858.34000		0.85834		859.46000	0.85946	858.340		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future			278.95187		278.95187		278.95298	278.95298			0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	1,038.13000		1.03813		1,037.02000	1.03702	1,038.130		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	1,048.13000		1.04813		1,047.02000	1.04702	1,048.130		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	1,058.13000		1.05813		1,057.02000	1.05702	1,058.130		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.83706		107.60103		4.84103	107.59666		1.43	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	61.94000		0.06194		65.89000	0.06589	61.940	1.44	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	113.69000		0.11369		122.01000	0.12201	113.690	1.44	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	66.55000		0.06655		70.48000	0.07048	66.550	1.44	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	107.30000		0.10730		115.60000	0.11560	107.300	1.44	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	71.38000		0.07138		75.29000	0.07529	71.380	1.44	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	101.13000		0.10113		109.41000	0.10941	101.130	1.44	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.69427		104.60840		4.69943	104.60399		1.22	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	563.57000		0.56357		561.33000	0.56133	563.570	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	98.61000		0.09861		100.78000	0.10078	98.610	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	569.98000		0.56998		567.72000	0.56772	569.980	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	96.53000		0.09653		98.68000	0.09868	96.530	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	576.59000		0.57659		574.31000	0.57431	576.590	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	94.65000		0.09465		96.78000	0.09678	94.650	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.39554		106.01040		4.40282	106.00598		0.99	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	422.65000		0.42265		420.75000	0.42075	422.650	1.01	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	213.44000		0.21344		215.96000	0.21596	213.440	1.01	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	211.36000		0.21136		213.86000	0.21386	211.360	1.01	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	426.63000		0.42663		424.71000	0.42471	426.630	1.01	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	430.32000		0.43032		428.39000	0.42839	430.320	1.01	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	208.99000		0.20899		211.48000	0.21148	208.990	1.01	0.00	0	0.00
R201	On 07/08/2014	Bond Future			3.47125		103.09065		3.48304	103.08635		0.65	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	706.18000		0.70618		702.75000	0.70275	706.180	0.69	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	45.79000		0.04579		46.66000	0.04666	45.790	0.69	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	709.27000		0.70927		705.84000	0.70584	709.270	0.69	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	45.27000		0.04527		46.14000	0.04614	45.270	0.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 07/08/2014	Bond Future	5.31	Call	712.36000		0.71236	708.91000	0.70891		712.360	0.69	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	44.76000		0.04476	45.61000	0.04561		44.760	0.69	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 07/11/2013	Bond Future			208.91197		208.91197	208.90949	208.90949				0.00	0	43,395.00
R202	On 07/11/2013	Bond Future	208.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	78.03000		0.07803	80.51000	0.08051		78.030		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	88.03000		0.08803	90.51000	0.09051		88.030		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	98.03000		0.09803	100.51000	0.10051		98.030		0.00	0	0.00
R202	On 06/02/2014	Bond Future			208.68699		208.68699	208.68452	208.68452				0.00	0	24.00
R202	On 06/02/2014	Bond Future	208.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	208.99	Put	303.01000		0.30301	305.48000	0.30548		303.010		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Put	313.01000		0.31301	315.48000	0.31548		313.010		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	323.01000		0.32301	325.48000	0.32548		323.010		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.54262		107.02289	6.46821	107.28115			4.72	337,764,240.84	3,156	19,563.00
R203	On 07/11/2013	Bond Future	5.71	Call	0.00000		0.00000	0.03000	0.00003		0.000	4.61	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	2,934.31000		2.93431	2,676.08000	2.67608		2,934.310	4.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	0.56000		0.00056	3.10000	0.00310		0.560	4.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,937.10000		1.93710	1,681.38000	1.68138		1,937.100	4.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	0.66000		0.00066	3.56000	0.00356		0.660	4.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,901.77000		1.90177	1,646.41000	1.64641		1,901.770	4.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	0.78000		0.00078	4.08000	0.00408		0.780	4.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,866.48000		1.86648	1,611.52000	1.61152		1,866.480	4.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	104,793.37000		104.79337	105,051.63000	105.05163		104,793.370	4.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000		0.000	4.92	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.64674		108.43053	6.56621	108.69220			4.55	351,098,056.14	3,238	1,625.00
R203	On 06/02/2014	Bond Future	5.95	Call	254.26000		0.25426	310.63000	0.31063		254.260	4.47	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	2,544.96000		2.54496	2,339.66000	2.33966		2,544.960	4.47	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	395.13000		0.39513	472.44000	0.47244		395.130	4.50	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,055.13000		2.05513	1,870.77000	1.87077		2,055.130	4.50	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	403.96000		0.40396	482.45000	0.48245		403.960	4.50	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,030.89000		2.03089	1,847.71000	1.84771		2,030.890	4.50	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	412.93000		0.41293	492.62000	0.49262		412.930	4.51	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,006.80000		2.00680	1,824.82000	1.82482		2,006.800	4.51	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	1,372.22000		1.37222	1,539.29000	1.53929		1,372.220	4.61	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	747.50000		0.74750	652.90000	0.65290		747.500	4.61	0.00	0	0.00
R203	On 08/05/2014	Bond Future			6.75124		105.72295	6.66377	105.98817			4.54	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	332.07000		0.33207	386.28000	0.38628		332.070	4.41	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	3,449.63000		3.44963	3,238.62000	3.23862		3,449.630	4.41	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	337.62000		0.33762	392.52000	0.39252		337.620	4.41	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	3,423.80000		3.42380	3,213.48000	3.21348		3,423.800	4.41	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	343.45000		0.34345	399.05000	0.39905		343.450	4.41	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	3,398.25000		3.39825	3,188.63000	3.18863		3,398.250	4.41	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	1,518.64000		1.51864	1,668.79000	1.66879		1,518.640	4.55	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,250.34000		1.25034	1,135.27000	1.13527		1,250.340	4.55	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,576.66000		2.57666	2,772.94000	2.77294		2,576.660	4.64	0.00	0	16.00

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	7.40	Put	635.13000		0.63513		566.19000	0.56619	635.130	4.64	0.00	0	0.00
R203	On 07/08/2014	Bond Future			6.84503		107.20903		6.74946	107.47817		4.21	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,575.30000		1.57530		1,717.92000	1.71792	1,575.300	4.22	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	1,589.44000		1.58944		1,462.92000	1.46292	1,589.440	4.22	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	2,296.52000		2.29652		2,471.77000	2.47177	2,296.520	4.30	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,054.71000		1.05471		960.82000	0.96082	1,054.710	4.30	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	2,313.93000		2.31393		2,489.86000	2.48986	2,313.930	4.30	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,044.42000		1.04442		951.21000	0.95121	1,044.420	4.30	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	2,331.40000		2.33140		2,508.01000	2.50801	2,331.400	4.30	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,034.21000		1.03421		941.68000	0.94168	1,034.210	4.30	0.00	0	0.00
R203	On 06/11/2014	Bond Future			6.98898		104.48442		6.88392	104.75703			0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Put	386.84000		0.38684		114.23000	0.11423	386.840		0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	360.82000		0.36082		88.21000	0.08821	360.820		0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	334.80000		0.33480		62.19000	0.06219	334.800		0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/11/2013	Bond Future			8.97704		97.75702		8.88280	98.64290			0.00	0	1,650.00
R2037	On 07/11/2013	Bond Future	9.41	Call	3,905.85000		3.90585		4,791.73000	4.79173	3,905.850		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.41	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Call	3,992.99000		3.99299		4,878.87000	4.87887	3,992.990		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Call	4,079.99000		4.07999		4,965.87000	4.96587	4,079.990		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.07019		94.78596		8.97300	95.68359			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	2,684.95000		2.68495		3,582.58000	3.58258	2,684.950		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	2,772.38000		2.77238		3,670.01000	3.67001	2,772.380		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	2,859.67000		2.85967		3,757.30000	3.75730	2,859.670		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.16574		96.05647		9.06551	96.96611			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	1,810.77000		1.81077		2,720.41000	2.72041	1,810.770		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	1,897.97000		1.89797		2,807.61000	2.80761	1,897.970		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	1,985.03000		1.98503		2,894.67000	2.89467	1,985.030		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.25877		93.14876		9.15533	94.07136			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	1,968.69000		1.96869		1,046.09000	1.04609	1,968.690		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	1,877.25000		1.87725		954.65000	0.95465	1,877.250		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	1,785.95000		1.78595		863.35000	0.86335	1,785.950		0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.80696		108.21066		6.72251	108.58181		6.05	567,889,543.68	5,248	30,043.00
R204	On 07/11/2013	Bond Future	6.29	Call	1.54000		0.00154		8.26000	0.00826	1.540	5.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,298.85000		2.29885		1,934.42000	1.93442	2,298.850	5.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	1.80000		0.00180		9.36000	0.00936	1.800	5.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,254.09000		2.25409		1,890.50000	1.89050	2,254.090	5.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2.11000		0.00211		10.58000	0.01058	2.110	5.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	6.31	Put	2,209.40000		2.20940		1,846.72000	1.84672	2,209.400	5.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	930.50000		0.93050		1,264.05000	1.26405	930.500	6.12	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	88.08000		0.08808		50.48000	0.05048	88.080	6.12	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			6.90007		105.60385		6.81031	105.97991		6.25	554,209,004.80	5,248	2,624.00
R204	On 06/02/2014	Bond Future	6.39	Call	546.37000		0.54637		660.60000	0.66060	546.370	6.18	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	2,705.50000		2.70550		2,443.67000	2.44367	2,705.500	6.18	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	557.89000		0.55789		673.78000	0.67378	557.890	6.18	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	2,674.17000		2.67417		2,414.00000	2.41400	2,674.170	6.18	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	569.59000		0.56959		687.15000	0.68715	569.590	6.18	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	2,643.04000		2.64304		2,384.54000	2.38454	2,643.040	6.18	0.00	0	0.00
R204	On 08/05/2014	Bond Future			6.99821		107.01918		6.90251	107.40035		6.06	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	508.99000		0.50899		595.26000	0.59526	508.990	5.87	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	4,403.68000		4.40368		4,108.78000	4.10878	4,403.680	5.87	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	517.50000		0.51750		604.82000	0.60482	517.500	5.87	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	4,370.64000		4.37064		4,076.79000	4.07679	4,370.640	5.87	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	526.10000		0.52610		614.49000	0.61449	526.100	5.87	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	4,337.70000		4.33770		4,044.92000	4.04492	4,337.700	5.87	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.08787		104.49152		6.98556	104.87822		6.01	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,942.91000		2.94291		3,185.31000	3.18531	2,942.910	6.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	1,625.37000		1.62537		1,481.07000	1.48107	1,625.370	6.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,965.30000		2.96530		3,208.67000	3.20867	2,965.300	6.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	1,610.65000		1.61065		1,467.32000	1.46732	1,610.650	6.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,987.77000		2.98777		3,232.11000	3.23211	2,987.770	6.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	1,596.02000		1.59602		1,453.66000	1.45366	1,596.020	6.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	3,753.98000		3.75398		4,027.45000	4.02745	3,753.980	6.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,183.73000		1.18373		1,070.50000	1.07050	1,183.730	6.21	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.20725		105.89035		7.09758	106.28207		0.00	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	777.75000		0.77775		386.03000	0.38603	777.750	0.00	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	741.80000		0.74180		350.08000	0.35008	741.800	0.00	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	705.85000		0.70585		314.13000	0.31413	705.850	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.13197		102.93094		7.03252	103.42409		8.13	134,839,531.40	1,310	21,989.00
R207	On 07/11/2013	Bond Future	6.69	Call	12.54000		0.01254		47.17000	0.04717	12.540	8.05	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,226.94000		2.22694		1,768.42000	1.76842	2,226.940	8.05	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	14.05000		0.01405		51.58000	0.05158	14.050	8.06	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,177.69000		2.17769		1,722.07000	1.72207	2,177.690	8.06	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	15.72000		0.01572		56.32000	0.05632	15.720	8.06	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,128.64000		2.12864		1,676.09000	1.67609	2,128.640	8.06	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.22623		100.64556		7.12149	101.14523		8.24	131,845,683.60	1,310	1,081.00
R207	On 06/02/2014	Bond Future	6.64	Call	651.81000		0.65181		799.39000	0.79939	651.810	8.10	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	3,487.98000		3.48798		3,135.89000	3.13589	3,487.980	8.10	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	664.40000		0.66440		813.97000	0.81397	664.400	8.10	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	3,451.37000		3.45137		3,101.27000	3.10127	3,451.370	8.10	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	677.16000		0.67716		828.73000	0.82873	677.160	8.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 06/02/2014	Bond Future	6.66	Put	3,414.97000		3.41497		3,066.87000	3.06687	3,414.970	8.10	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.32736		101.99451		7.21682	102.50093		8.14	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	599.58000		0.59958		707.48000	0.70748	599.580	7.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	5,963.20000		5.96320		5,564.68000	5.56468	5,963.200	7.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	608.23000		0.60823		717.30000	0.71730	608.230	7.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	5,923.19000		5.92319		5,525.84000	5.52584	5,923.190	7.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	616.98000		0.61698		727.23000	0.72723	616.980	7.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	5,883.30000		5.88330		5,487.13000	5.48713	5,883.300	7.92	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.42179		99.78741		7.30487	100.30113		8.15	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	3,494.04000		3.49404		3,803.34000	3.80334	3,494.040	8.29	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,327.71000		2.32771		2,123.29000	2.12329	2,327.710	8.29	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	3,518.85000		3.51885		3,829.33000	3.82933	3,518.850	8.29	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,309.36000		2.30936		2,106.12000	2.10612	2,309.360	8.29	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	3,543.76000		3.54376		3,855.42000	3.85542	3,543.760	8.30	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,291.13000		2.29113		2,089.07000	2.08907	2,291.130	8.30	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.53566		101.12311		7.41192	101.64357		0.00	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	824.49000		0.82449		304.03000	0.30403	824.490	0.00	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	782.15000		0.78215		261.69000	0.26169	782.150	0.00	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	739.83000		0.73983		219.37000	0.21937	739.830	0.00	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 07/11/2013	Bond Future			7.31679		97.59750		7.21236	98.17571		8.54	156,546,390.00	1,604	9,776.00
R208	On 07/11/2013	Bond Future	6.79	Call	1.86000		0.00186		12.71000	0.01271	1.860	8.40	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,962.37000		2.96237		2,395.01000	2.39501	2,962.370	8.40	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	2.18000		0.00218		14.34000	0.01434	2.180	8.40	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,905.46000		2.90546		2,339.41000	2.33941	2,905.460	8.40	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	2.54000		0.00254		16.15000	0.01615	2.540	8.41	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,848.64000		2.84864		2,284.04000	2.28404	2,848.640	8.41	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,128.34000		1.12834		1,642.56000	1.64256	1,128.340	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	124.11000		0.12411		60.12000	0.06012	124.110	8.63	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.40737		98.88117		7.29815	99.46700		8.82	158,605,396.68	1,604	802.00
R208	On 06/02/2014	Bond Future	6.74	Call	538.44000		0.53844		684.42000	0.68442	538.440	8.68	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	4,187.16000		4.18716		3,747.31000	3.74731	4,187.160	8.68	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	550.38000		0.55038		698.67000	0.69867	550.380	8.68	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	4,143.19000		4.14319		3,705.65000	3.70565	4,143.190	8.68	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	562.52000		0.56252		713.13000	0.71313	562.520	8.68	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	4,099.46000		4.09946		3,664.24000	3.66424	4,099.460	8.68	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.49931		96.81001		7.38494	97.40376		8.90	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	469.84000		0.46984		572.78000	0.57278	469.840	8.62	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	6,981.48000		6.98148		6,490.67000	6.49067	6,981.480	8.62	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	477.73000		0.47773		582.01000	0.58201	477.730	8.62	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	6,933.36000		6.93336		6,443.89000	6.44389	6,933.360	8.62	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	6,885.37000		6.88537		6,397.24000	6.39724	6,885.370	8.62	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	485.73000		0.48573		591.35000	0.59135	485.730	8.62	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.58453		98.17081		7.46463	98.77308		8.75	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	3,555.32000		3.55532		3,912.57000	3.91257	3,555.320	8.84	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	2,533.91000		2.53391		2,288.89000	2.28889	2,533.910	8.84	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	3,583.31000		3.58331		3,942.08000	3.94208	3,583.310	8.85	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	2,512.53000		2.51253		2,269.03000	2.26903	2,512.530	8.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 07/08/2014	Bond Future	7.81	Call	3,611.41000		3.61141		3,971.70000	3.97170	3,611.410	8.85	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	2,491.30000		2.49130		2,249.32000	2.24932	2,491.300	8.85	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	5,039.68000		5.03968		5,466.09000	5.46609	5,039.680	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,635.82000		1.63582		1,459.96000	1.45996	1,635.820	9.02	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.69104		96.08929		7.56518	96.69947			0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	1,221.79000		1.22179		611.61000	0.61161	1,221.790		0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	1,172.76000		1.17276		562.58000	0.56258	1,172.760		0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	1,123.75000		1.12375		513.57000	0.51357	1,123.750		0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.83649		75.68162		8.74218	76.41868		18.28	137,589,185.16	1,818	18,875.00
R209	On 07/11/2013	Bond Future	8.65	Call	247.98000		0.24798		511.73000	0.51173	247.980	18.22	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	1,716.41000		1.71641		1,243.10000	1.24310	1,716.410	18.22	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	599.80000		0.59980		1,025.29000	1.02529	599.800	18.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	961.73000		0.96173		650.16000	0.65016	961.730	18.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	633.50000		0.63350		1,070.38000	1.07038	633.500	18.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	917.35000		0.91735		617.17000	0.61717	917.350	18.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	668.38000		0.66838		1,116.56000	1.11656	668.380	18.32	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	874.27000		0.87427		585.39000	0.58539	874.270	18.32	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	3,144.52000		3.14452		3,864.14000	3.86414	3,144.520	18.60	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	41.80000		0.04180		24.36000	0.02436	41.800	18.60	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	4,187.94000		4.18794		4,921.05000	4.92105	4,187.940	18.70	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	9.50000		0.00950		5.55000	0.00555	9.500	18.70	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Put	3.11000		0.00311		1.85000	0.00185	3.110	18.77	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.50	Call	4,884.58000		4.88458		5,620.38000	5.62038	4,884.580	18.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Call	6,254.83000		6.25483		6,991.81000	6.99181	6,254.830	18.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	0.24000		0.00024		0.16000	0.00016	0.240	18.90	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			8.92214		76.67704		8.82508	77.42385		20.48	139,398,858.72	1,818	909.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,006.20000		2.00620		2,317.69000	2.31769	2,006.200	20.40	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,015.12000		5.01512		4,579.80000	4.57980	5,015.120	20.40	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,034.40000		2.03440		2,348.71000	2.34871	2,034.400	20.40	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,962.19000		4.96219		4,529.69000	4.52969	4,962.190	20.40	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,062.84000		2.06284		2,379.99000	2.37999	2,062.840	20.40	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,909.64000		4.90964		4,479.98000	4.47998	4,909.640	20.40	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.00765		74.55996		8.90776	75.31675		20.25	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	10,869.40000		10.86940		10,292.59000	10.29259	10,869.400	19.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,217.30000		1.21730		1,397.28000	1.39728	1,217.300	19.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,233.39000		1.23339		1,415.15000	1.41515	1,233.390	19.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	10,794.83000		10.79483		10,219.80000	10.21980	10,794.830	19.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,249.63000		1.24963		1,433.19000	1.43319	1,249.630	19.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,720.55000		10.72055		10,147.32000	10.14732	10,720.550	19.72	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.08857		75.60815		8.98578	76.37566		20.08	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	5,138.95000		5.13895		5,559.64000	5.55964	5,138.950	20.11	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,500.07000		5.50007		5,153.25000	5.15325	5,500.070	20.11	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	5,174.48000		5.17448		5,596.88000	5.59688	5,174.480	20.11	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,461.02000		5.46102		5,115.91000	5.11591	5,461.020	20.11	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	5,210.13000		5.21013		5,634.22000	5.63422	5,210.130	20.12	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 07/08/2014	Bond Future	9.06	Put	5,422.21000	5.42221	5,078.79000	5.07879	5,422.210	20.12	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.17970	73.47589	9.07386	74.25358			0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	1,403.07000	1.40307	625.38000	0.62538	1,403.070		0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	1,328.07000	1.32807	550.38000	0.55038	1,328.070		0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	1,253.18000	1.25318	475.49000	0.47549	1,253.180		0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 07/11/2013	Bond Future			159.42289	159.42289	159.42174	159.42174			0.00	0	1,319.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	567.11000	0.56711	568.26000	0.56826	567.110		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	577.11000	0.57711	578.26000	0.57826	577.110		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	587.11000	0.58711	588.26000	0.58826	587.110		0.00	0	0.00
R210	On 06/02/2014	Bond Future			161.53957	161.53957	161.53843	161.53843			0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Call	49.57000	0.04957	48.43000	0.04843	49.570		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	39.57000	0.03957	38.43000	0.03843	39.570		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	29.57000	0.02957	28.43000	0.02843	29.570		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 07/11/2013	Bond Future			128.80452	128.80452	128.80966	128.80966			0.00	0	522.00
R211	On 07/11/2013	Bond Future	129.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	1,185.48000	1.18548	1,180.34000	1.18034	1,185.480		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	1,195.48000	1.19548	1,190.34000	1.19034	1,195.480		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put	1,205.48000	1.20548	1,200.34000	1.20034	1,205.480		0.00	0	0.00
R211	On 06/02/2014	Bond Future			129.00456	129.00456	129.00979	129.00979			0.00	0	0.00
R211	On 06/02/2014	Bond Future	128.99	Call	14.56000	0.01456	19.79000	0.01979	14.560		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	4.56000	0.00456	9.79000	0.00979	4.560		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	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Put	5.44000	0.00544	0.21000	0.00021	5.440		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 07/11/2013	Bond Future			131.82990	131.82990	131.83087	131.83087			0.00	0	21,791.00
R212	On 07/11/2013	Bond Future	132.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	1,160.10000	1.16010	1,159.13000	1.15913	1,160.100		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	1,170.10000	1.17010	1,169.13000	1.16913	1,170.100		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 07/11/2013	Bond Future	133.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	1,180.10000		1.18010	1,179.13000	1.17913		1,180.100		0.00	0	0.00
R212	On 06/02/2014	Bond Future			131.92269		131.92269	131.92364	131.92364				0.00	0	0.00
R212	On 06/02/2014	Bond Future	132.99	Call		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	132.99	Put	1,067.31000		1.06731	1,066.36000	1.06636		1,067.310		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	1,077.31000		1.07731	1,076.36000	1.07636		1,077.310		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	1,087.31000		1.08731	1,086.36000	1.08636		1,087.310		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.66202		86.63195	8.55775	87.46293			16.84	223,856,958.80	2,584	13,753.00
R213	On 07/11/2013	Bond Future	8.59	Call	557.16000		0.55716	1,006.96000	1.00696		557.160	16.90	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	1,129.87000		1.12987	748.69000	0.74869		1,129.870	16.90	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	588.81000		0.58881	1,051.19000	1.05119		588.810	16.91	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	1,081.66000		1.08166	713.06000	0.71306		1,081.660	16.91	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	621.62000		0.62162	1,096.50000	1.09650		621.620	16.92	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	1,034.73000		1.03473	678.63000	0.67863		1,034.730	16.92	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.75497		87.77140	8.64744	88.61332			18.71	226,801,297.60	2,584	2,312.00
R213	On 06/02/2014	Bond Future	8.29	Call	1,888.43000		1.88843	2,215.58000	2.21558		1,888.430	18.55	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,617.78000		5.61778	5,103.01000	5.10301		5,617.780	18.55	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	1,915.14000		1.91514	2,245.35000	2.24535		1,915.140	18.56	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,561.81000		5.56181	5,050.10000	5.05010		5,561.810	18.56	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	1,942.10000		1.94210	2,275.37000	2.27537		1,942.100	18.56	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,506.20000		5.50620	4,997.55000	4.99755		5,506.200	18.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.84425		85.40961	8.73343	86.26292			18.41	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,270.88000		1.27088	1,473.00000	1.47300		1,270.880	17.97	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,253.44000		11.25344	10,602.25000	10.60225		11,253.440	17.97	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,287.01000		1.28701	1,491.06000	1.49106		1,287.010	17.97	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,179.87000		11.17987	10,530.61000	10.53061		11,179.870	17.97	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,303.30000		1.30330	1,509.27000	1.50927		1,303.300	17.97	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,106.58000		11.10658	10,459.24000	10.45924		11,106.580	17.97	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.92983		86.61011	8.81557	87.47556			18.25	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	5,223.24000		5.22324	5,687.48000	5.68748		5,223.240	18.31	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,902.56000		5.90256	5,501.35000	5.50135		5,902.560	18.31	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	5,259.25000		5.25925	5,725.36000	5.72536		5,259.250	18.31	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,862.56000		5.86256	5,463.22000	5.46322		5,862.560	18.31	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	5,295.37000		5.29537	5,763.36000	5.76336		5,295.370	18.32	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,822.76000		5.82276	5,425.30000	5.42530		5,822.760	18.32	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.02848		84.23212	8.91063	85.10902				0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	1,408.87000		1.40887	531.97000	0.53197		1,408.870		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	1,333.26000		1.33326	456.36000	0.45636		1,333.260		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	1,257.74000		1.25774	380.84000	0.38084		1,257.740		0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214	On 07/11/2013	Bond Future			8.99672		76.05387	8.90745	76.77030			20.42	85,636,657.62	1,126	1,864.00
R214	On 07/11/2013	Bond Future	7.79	Call	0.00000		0.00000	0.01000	0.00001		0.000	19.88	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	10,738.37000		10.73837	10,021.95000	10.02195		10,738.370	19.88	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	0.00000		0.00000	0.01000	0.00001		0.000	19.88	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	10,639.22000		10.63922	9,922.80000	9.92280		10,639.220	19.88	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	0.00000		0.00000	0.01000	0.00001		0.000	19.88	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 07/11/2013	Bond Future	7.81	Put	10,540.27000	10.54027	9,823.85000	9.82385	10,540.270	19.88	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.08555	77.05418	8.99358	77.78007		22.22	86,763,006.68	1,126	563.00
R214	On 06/02/2014	Bond Future	8.99	Call	3,189.53000	3.18953	3,574.61000	3.57461	3,189.530	22.22	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,943.92000	3.94392	3,603.11000	3.60311	3,943.920	22.22	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	3,225.59000	3.22559	3,613.24000	3.61324	3,225.590	22.22	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,900.42000	3.90042	3,562.18000	3.56218	3,900.420	22.22	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	3,262.34000	3.26234	3,652.56000	3.65256	3,262.340	22.23	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,857.76000	3.85776	3,522.09000	3.52209	3,857.760	22.23	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.17071	74.80147	9.07604	75.53714		21.89	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	4,064.99000	4.06499	4,442.69000	4.44269	4,064.990	21.89	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,479.98000	5.47998	5,122.01000	5.12201	5,479.980	21.89	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,435.19000	5.43519	5,079.17000	5.07917	5,435.190	21.89	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	4,099.68000	4.09968	4,479.33000	4.47933	4,099.680	21.89	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	4,134.95000	4.13495	4,516.56000	4.51656	4,134.950	21.90	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	5,391.11000	5.39111	5,037.05000	5.03705	5,391.110	21.90	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.08696	98.20895	8.99772	99.12276			153,205,962.00	1,560	10,043.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	14,312.21000	14.31221	13,398.40000	13.39840	14,312.210		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	14,182.88000	14.18288	13,269.07000	13.26907	14,182.880		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	14,053.81000	14.05381	13,140.00000	13.14000	14,053.810		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.17915	99.50059	9.08706	100.42654			155,220,920.40	1,560	780.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000	0.00000	29.81000	0.02981	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	896.14000	0.89614	0.00000	0.00000	896.140		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000	0.00000	131.08000	0.13108	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	794.87000	0.79487	0.00000	0.00000	794.870		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000	0.00000	232.16000	0.23216	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	693.79000	0.69379	0.00000	0.00000	693.790		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.26765	96.41154	9.17272	97.34989			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	2,278.37000	2.27837	1,340.02000	1.34002	2,278.370		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	2,176.24000	2.17624	1,237.89000	1.23789	2,176.240		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	9.06	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	2,074.30000	2.07430	1,135.95000	1.13595	2,074.300		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			19,872.81000	19,872.81000	19,696.79000	19,696.79000			0.00	0	0.00
<b>Total for Derivatives :</b>											<b>5,750,516,851.70</b>	<b>112,837</b>	<b>2 081 608.00</b>
<b><u>i-Bonds</u></b>													
AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.54164			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.37000	109.56451	6.37000	104.66667			0.00	0	52,600,000.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.75059			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			7.90500	106.99791	7.90500	106.97499			0.00	0	4,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.35651				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	101.47974				0.00	440,000,000	220,000,000.00
AB013	On 21/11/2018	Spot Bond	8.77000	101.87666	8.77000	101.85291			27,713,200,000,000.00	3,160,000,000	3,160,000,000	1,580,000,000.00
AB06	On 27/03/2015	Spot Bond	6.72000	102.66679	6.72000	102.64804				0.00	0	520,000,000.00
AB07	On 07/03/2014	Spot Bond	5.35000	102.56590	5.35000	102.55113			5,319,721,140,000.00	994,340,400	994,340,400	1,507,170,200.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00014				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.06000	106.70147	8.06000	106.67818				0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	0.88000	135.10177	0.88000	135.08552				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.25000	131.45083	2.25000	266.33117				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.32298				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.07411				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.39546				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.86681				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.90601				0.00	400,000,000	200,000,000.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.93201				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.11704				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.08000	107.23286	7.08000	107.21225				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.93074				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.60000	103.44681	6.60000	103.42826				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.49063				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.66353				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.50214				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.50956				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.55443				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.78024				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL17	On 21/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.90685			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.87378			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.99807			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.22730			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.23770			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.33000		129.12285		5.33000	129.09197			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.95000		125.19729		2.95000	125.17514			789,410,855,000.00	267,596,900	267,596,900.00
ABLI04	On 11/10/2016	Spot Bond	2.83000		116.23652		2.83000	116.21638			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.48000		99.93937		4.48000	99.91774			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.82500		101.37520		5.82500	102.54520			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	10.46000		116.34570		10.46000	116.31348			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.65496			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.87257			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.92099			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.96738			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.13000		111.28395		4.13000	111.26083			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		42.18509		100.00000	42.08177			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.99000		163.76022		1.99000	163.73557			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		155.45446		2.76000	155.42789			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.02000		168.20943		2.02000	168.18403			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.20000		165.09886		2.20000	165.07305			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.45625		73.75647		7.45625	73.73087			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.45625		73.75647		7.45625	73.73087			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	90.38000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.79847			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN40		On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	91.61000			0.00	0	0.00
ABN42		On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	90.49000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	91.02000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	87.18000			0.00	0	0.00
ABN46		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	86.76000			0.00	0	0.00
ABN47		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.48121			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.36910			0.00	0	0.00
ABN49		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	86.35000			0.00	0	0.00
ABN50		On 21/12/2014	Spot Bond	6.14000	106.06033		6.14000	106.04280			0.00	0	0.00
ABN51		On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.75000			0.00	0	0.00
ABN52		On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	87.78000			0.00	0	0.00
ABN53		On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	89.79000			0.00	0	0.00
ABN54		On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	88.29000			0.00	0	0.00
ABN55		On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.65214			0.00	0	0.00
ABN56		On 15/09/2015	Spot Bond	6.61000	113.74995		6.61000	113.72953			0.00	0	0.00
ABN58		On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.36229			0.00	0	0.00
ABN59		On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	82.59000			0.00	0	0.00
ABN60		On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	85.55000			0.00	0	0.00
ABN61		On 31/01/2025	Spot Bond	2.77000	93.13396		2.77000	100.08039			0.00	0	0.00
ABN62		On 31/03/2028	Spot Bond	2.73000	98.71634		2.73000	145.73440			0.00	0	0.00
ABN63		On 07/12/2033	Spot Bond	2.80000	111.35643		2.80000	191.04190			0.00	0	0.00
ABN64		On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	84.58000			0.00	0	0.00
ABN67		On 28/02/2023	Spot Bond	9.09000	92.65237		9.09000	93.06773			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	92.66000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.50000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	105.98718			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	89.95000			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	9.35500		111.18254		9.35500	112.43277			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	9.30000		112.80748		9.30000	112.86992			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.38000		91.80003		8.38000	91.77933			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.23000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.97000			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	9.39500		111.36403		9.39500	112.11641			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	93.03000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.76000		109.04267		7.76000	109.01974			0.00	0	40,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.32000		102.86243		6.32000	102.84475			0.00	0	1,840,700,000.00
ABS6	On 01/06/2020	Spot Bond	8.36000		102.71068		8.36000	102.68770		18,057,600,000,000.00	2,160,000,000	1,110,000,000.00	
ABS7	On 11/09/2026	Spot Bond	9.55500		95.79555		9.55500	95.77085			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	7.07000		106.18108		7.07000	106.16070			0.00	0	140,000,000.00
ABS11	On 11/06/2014	Spot Bond	1.58000		129.64729		1.58000	129.62925			0.00	0	500,000,000.00
ABS12	On 07/12/2023	Spot Bond	2.06000		133.45544		2.06000	270.39409			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI3	On 31/01/2017	Spot Bond	0.82000	123.77427		0.82000	126.51993			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	1.97500	124.44500		1.97500	126.92576			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	32.02638		100.00000	31.94879			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.77000	106.35752		10.77000	106.32671			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.90439			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	2.52068		100.00000	2.51450			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.95624			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.69197			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	15.02441		100.00000	14.98761			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.85253			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	59.58316		11.00000	59.56613			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	9.61562		100.00000	9.59207			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.43952			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.68379			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.94942			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.05065			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.90426			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.93477			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.94820			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.03703			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.03703			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.04983			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.87986			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.04983			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.02422			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	85.52015			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.86269			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.03108			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.75150			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.84940			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.91651			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.94681			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.95900			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.93460			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.78827			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.87987			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.81500	106.81838	8.81500	106.79281			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.80668			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.11500	102.77700	7.11500	102.75730			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.06998			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.14097			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.88280			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	100.13197			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	78.91793			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	149.92164			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	149.93991			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.90421			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.39342			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.39342			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.13197			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.29013			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.87366			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.86634			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.01884			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.22764			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.01802			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.59553			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.73566			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.95995			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.35278			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.75750			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.90789			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.76018			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.74672			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.88853			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.93608			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.79078			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.76997			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.81035			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.88608			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.84331			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.79445			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.80790			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.27586		10.23000	101.24795			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.82120			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.80056			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.12414			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.27721			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.75781			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	8.84500	107.83576		8.84500	107.81026			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.88235			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	109.87881		1.75000	109.98641			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.80668			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.80896			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.86451			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.89478			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.83423			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.88872			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.85845			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.92503			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.18615			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.90083			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.35256			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.88872			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.86091			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.91267			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.92853			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.80042			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.81877			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.93229			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.92262			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.99152			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.87056			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.98185			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.98547			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.99152			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.18918			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.94317			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.94317			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	110.05070			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	111.64665			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.80998			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.80149			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.28168			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.82452			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.82816			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.86451			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.81119			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.61354			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.60060			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.85450			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.07633			0.00	0	0.00
ADCP03	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.80963			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	6.65865		100.00000	6.64252			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.32779			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.48092			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.58294			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.30926			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.34365			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.38941			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.29782			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.39500	98.50098		7.39500	98.48134			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.39304			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.46246			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		7.81500	104.49013		7.81500	104.46800			629,470,116,000.00	80,546,400	80,273,200.00
AIR02	On 30/04/2023	Spot Bond		8.99500	117.07969		8.99500	117.05140			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	60.20931		100.00000	60.06345			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		6.69000	110.59539		6.69000	110.57528			0.00	0	730,000,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	57.34634		100.00000	57.20742			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	11.85131		100.00000	11.82494			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.98000	150.59487		2.98000	150.56814			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.83000	101.34190		4.83000	129.22759			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.85962			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.89678			0.00	0	300,000,000.00
ANG07	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.39071			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.38949			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG09	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.35125			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.91105			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.68973			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.31500		106.80882		8.31500	106.78491			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.31701			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.16490			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		87.89948		100.00000	87.69169			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.04931			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.68000		109.87153		6.68000	109.85171			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.70037			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.63347			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.58000		102.66735		6.58000	102.64909			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.21000		106.59678		8.21000	106.57321			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00002			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.48530		105.15021		10.48530	103.70155			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.44312		102.66918		10.44312	102.10214			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.48607		102.55629		10.48607	102.03452			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.94391			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.52902		102.68432		10.52902	101.97821			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.44522		102.23675		11.44522	102.21522			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.96755			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.96755			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.96762			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.73530		101.58009		10.73530	101.37166			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.65791		103.85536		10.65791	102.10140			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA14	On 30/09/2015	Spot Bond		10.44312	102.66918		10.44312	102.10214			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.60510	103.23302		10.60510	102.31887			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		9.80144	96.61410		9.80144	101.82019			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.91558			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.90410			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.90410			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.85286			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.99794			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.27771	101.72017		10.27771	101.40920			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		10.98500	101.38837		10.98500	101.35851			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	94.46932			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	69.16041		10.22500	98.80980			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	80.93558			0.00	0	694,398,600.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.82583			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	77.16974		12.22500	100.87634			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.89014			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		10.71500	64.93366		10.71500	101.46487			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.86219			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.88548			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.88548			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	95.49449			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.85100			0.00	0	150,000,000.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.64234			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.89643			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.56995			0.00	200,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.99794			0.00	0	1,000,000,000.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.89643			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.48530	105.30780		13.48530	103.94080			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		14.76884	102.95472		14.76884	102.92815			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		13.67194	102.78778		13.67194	102.25048			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.18669			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.18669			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.18669			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.23276			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	11.23892		100.00000	11.21760			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.39533		100.00000	20.34591			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.56204		100.00000	18.51707			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.45805		100.00000	11.43029			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.45805		100.00000	11.43029			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.85333		100.00000	13.81977			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.00367		100.00000	11.97459			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	73.41635		100.00000	73.27704			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.28046			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.96794			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.99154			0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond		100.00000	97.33333		100.00000	97.07447			0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond		100.00000	92.17172		100.00000	91.93955			0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond		100.00000	82.02247		100.00000	81.83857			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		1.96000	105.69692		1.96000	172.09366			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		7.91500	98.47035		7.91500	145.90638			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0206	On 02/03/2028	Spot Bond	7.91500	99.78463		7.91500	146.18847			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.30000	98.89516		8.30000	98.87306			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.91406			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.49011			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.09524			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.83031			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	63.53600		100.00000	63.38208			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.40500	99.70291		7.40500	99.68288			0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.23552			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.25312			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.25879			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.27768			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.29655			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.34909			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	8.90821		100.00000	8.88663			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.01563			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.02038			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.02241			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.02309			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.03121			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.04201			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	8.71586		100.00000	8.69474			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	8.71586		100.00000	8.69474			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.84497			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.91829			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.93827			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.81000	104.09904		7.81000	104.07701			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.99822			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.10461			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	6.22991		100.00000	6.21466			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	6.22991		100.00000	6.21466			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.82500	105.67121		5.82500	105.65472			0.00	0	60,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.79526			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.63606			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.16164			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.52731			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.17250			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.38744			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.16842			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.23586			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.35842			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.86837			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	102.69552			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.87996			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	14.11185		100.00000	14.07767			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.40000	106.35171		6.40000	106.33320			0.00	0	50,000,000.00
CBL08	On 02/11/2016	Spot Bond	8.86000	113.62581		8.86000	113.59860			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.16593			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.59898			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.56000	104.30492		8.56000	104.28117			0.00	0	700,000,000.00
CBL12	On 06/09/2018	Spot Bond		10.62500	104.41945		10.62500	104.38960			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.07522			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		10.87500	105.61788		10.87500	105.58748			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.72287			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		8.75000	106.43982		8.75000	106.41504			0.00	0	40,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.92504			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.31500	101.12426		11.31500	101.09402			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00014			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.28894			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.96551			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		9.70500	94.26550		9.70500	94.24122			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		9.74500	122.00232		9.74500	121.97060			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.59500	117.86878		9.59500	117.83860			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		8.94500	117.14572		8.94500	117.11741			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.59733			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.11000	103.16835		11.11000	103.13755			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.77198			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.99986			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.46375			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.53297			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.35430			0.00	0	2,270,000,000.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.42537			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.61741			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN130		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.58841			0.00	0	0.00
CLN134		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.74167			0.00	0	0.00
CLN154		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.12428			0.00	0	0.00
CLN156		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.15673			0.00	0	0.00
CLN157		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.15673			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.79611			0.00	0	0.00
CLN167		On 30/04/2014	Spot Bond	100.00000	83.37121	100.00000	83.18838				0.00	0	0.00
CLN168		On 30/04/2014	Spot Bond	100.00000	83.37121	100.00000	83.18838				0.00	0	0.00
CLN169		On 30/04/2014	Spot Bond	100.00000	83.37121	100.00000	83.18838				0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.90428			0.00	0	0.00
CLN172		On 30/04/2014	Spot Bond	100.00000	83.37121	100.00000	83.18838				0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.25823			0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.22426			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	103.46232	10.11000	103.43459				0.00	0	0.00
CLN185		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.22426			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.51874			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	106.18544			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	100.55273	2.76000	113.82757				0.00	0	0.00
CLN192		On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	106.06081			0.00	0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	110.78285	3.14000	113.74438				0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	101.48486	8.25000	101.46220				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	101.22426			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.22426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN198	On 13/09/2021	Spot Bond		3.10000	118.75669		3.10000	113.34737			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	118.63669		2.40000	113.23501			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.31125			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.23491			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.36628			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.37139			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		7.67000	102.64239		7.67000	102.62116			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.43399			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.42750			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.26427			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.26854			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		7.72000	102.77721		7.72000	102.75582			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		7.72000	102.77721		7.72000	102.75582			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	105.23118			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	106.67074			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		7.77000	105.98097		7.77000	105.95890			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.92870			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.03363			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.31709			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.31709			0.00	0	2,500,000,000.00
CLN232	On 20/06/2014	Spot Bond		100.17539	66.31359		100.17539	66.15093			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.32388			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.82533			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.94288			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.27147			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.36118			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	101.82924		9.35000	101.80395			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	101.82924		9.35000	101.80395			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.27141			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.27523			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	94.75665			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.16234			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.85962			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.11851			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.69037			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.69037			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.69037			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.69037			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.69037			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.70943			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.74104			0.00	1,250,000,000	1,610,000,000.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.74104			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.74104			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.74104			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.74104			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.74633			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.64500	105.30677		8.64500	105.28216			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.09487			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.34301			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.81649			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.81649			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.07588			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.06908			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.00743			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.25178			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.85240			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.84633			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.86158			0.00	2,900,000,000	4,190,000,000.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.35893			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.55812			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.55795			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.85914			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	105.77918			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.07245			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.75288			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.67059			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.82210			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.96131			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.96131			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.96131			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.96131			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.87182			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.27251			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.17131			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.86259			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.85203		0.00		0	0.00	
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76435		0.00		0	0.00	
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.85203		0.00		0	0.00	
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.59942		0.00		0	0.00	
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.99827		0.00		0	0.00	
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76459		0.00		0	0.00	
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76459		0.00		0	0.00	
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.75967		0.00		0	0.00	
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	113.42616		0.00		0	0.00	
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.71098		0.00		0	0.00	
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	113.60203		0.00		0	0.00	
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	112.96018		0.00		0	0.00	
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	113.37845		0.00		0	0.00	
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	110.43951		0.00		0	0.00	
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	110.48321		0.00		0	0.00	
CLN312	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	113.91150		0.00		0	0.00	
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	99.78507		0.00		0	0.00	
CLN314	On 14/11/2022	Spot Bond	10.37000	95.03562	10.37000	94.95695		0.00		0	0.00	
CLN315	On 20/03/2023	Spot Bond	10.89000	96.08247	10.89000	96.45382		0.00		0	0.00	
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.72221		0.00		0	0.00	
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.00600		0.00		0	0.00	
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	99.79053		0.00		0	0.00	
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.21187		0.00		0	0.00	
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.08539		0.00		0	0.00	
CLN321	On 30/04/2018	Spot Bond	8.80500	102.25596	8.80500	100.09525		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.87056			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.21421			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	107.15444			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.91535			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.93350			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	101.00359			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.94317			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.35256			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.35256			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.35256			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.05079			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.70717			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.22884			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.72221			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	97.91711			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	97.92663			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.17799			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.13825			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.18080			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.72690			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.35820			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.67832			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.46920			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.45352			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.13676			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.86705		0.00		0	0.00	
CLN348	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.34456		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.34269		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.12865		0.00		0	0.00	
CLN42	On 18/04/2028	Spot Bond	7.01000	36.94887	7.01000	37.56276		0.00		0	0.00	
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	149.63404		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	8.30000	98.89516	8.30000	131.07427		0.00		0	0.00	
CLN88	On 28/04/2028	Spot Bond	7.91500	33.19587	7.91500	145.90638		0.00		0	0.00	
CLN89	On 02/03/2028	Spot Bond	7.91500	33.59312	7.91500	146.18847		0.00		0	0.00	
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	86.31087		0.00		0	0.00	
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	86.19383		0.00		0	0.00	
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.51009		0.00		0	0.00	
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.51009		0.00		0	0.00	
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.94088		0.00		0	0.00	
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.87253		0.00		0	0.00	
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.88602		0.00		0	0.00	
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.88872		0.00		0	0.00	
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.21187		0.00		0	0.00	
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.79906		0.00		0	0.00	
COJ02	On 15/09/2016	Spot Bond	8.22000	110.86215	8.22000	106.98037		0.00		0	0.00	
COJ04	On 05/06/2018	Spot Bond	8.21000	106.71682	8.21000	106.69337		0.00		0	690,000,000.00	
COJ05	On 05/06/2023	Spot Bond	9.61500	121.06594	9.61500	121.03488		0.00		0	0.00	
COJ06	On 09/12/2015	Spot Bond	7.57000	110.56119	7.57000	110.53875		0.00		0	0.00	
COJ07	On 23/03/2021	Spot Bond	9.20500	109.56309	9.20500	109.53586		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT01	On 03/04/2023	Spot Bond	9.68000		97.34098		9.68000	97.31570			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.64500		97.66280		10.64500	97.63498			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.64500		95.25909		10.64500	95.23210			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.23709			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.28371			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.16345			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.05049			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.62112			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.22036			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.06500		93.27316		12.06500	96.34481			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		9.88844		100.00000	9.85723			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.11365			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.48500		99.57600		7.48500	98.59131			6,437,100,000,000.00	860,000,000	430,000,000.00
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.08900			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.71266			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	97.80227			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.81320			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.84365			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.88675			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.45000		126.07536		6.45000	126.05350			12,782,810,595,000.00	1,981,831,100	661,831,100.00
DV22	On 07/02/2020	Spot Bond	7.79000		110.38631		7.79000	110.36339			25,951,126,136,000.00	3,331,338,400	4,241,143,200.00
DV23	On 27/02/2023	Spot Bond	8.35000		112.41185		8.35000	112.38686			27,585,591,895,000.00	3,303,663,700	9,693,463,700.00
E170	On 01/08/2020	Spot Bond	7.44500		135.12608		7.44500	135.09925			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	105.76385			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.53237			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.66117			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.74665			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.37590			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.83004		0.10000	132.08444			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.16000		114.58380		2.16000	114.56598			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.21000		102.74198		2.21000	102.72598			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.28000		101.51542		2.28000	102.03410			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.10500		110.04235		9.10500	110.01573			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.95500		110.95939		8.95500	110.93254			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.69500		102.33337		9.69500	102.30661			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.35000		95.41615		10.35000	98.83981			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.38280			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.95464			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.08324			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.18136			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.83871			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		58.59249		100.00000	58.44899			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		95.83333		100.00000	95.58442			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond	100.00000		100.25935		100.00000	99.99200			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000		94.80519		100.00000	94.55959			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000		93.27611		100.00000	93.04466			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000		88.36600		100.00000	88.16379			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		130.51575		3.00000	130.49263			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.63000		107.81623		10.63000	107.78589			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	105.67203			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.21347			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.54606			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.23500	85.25852		9.23500	98.53655			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.60718			0.00	0	410,000,000.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.61440			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.47762			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.44795			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.64596			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.60529			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.36186			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.40401			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.33251			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.39549			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.31991			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.37239			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.11000	104.19189		6.11000	104.17466			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond		7.04000	108.72892		7.04000	108.70826		8,027,024,896,000.00	1,140,202,400	17,110,202,400.00	
ES23	On 25/01/2023	Spot Bond		7.97500	115.81974		7.97500	115.79513		3,191,895,657,500.00	400,237,700	23,420,237,700.00	
ES26	On 02/04/2026	Spot Bond		8.51000	95.72315		8.51000	95.70125		18,535,178,268,000.00	2,178,046,800	7,898,046,800.00	
ES33	On 15/09/2033	Spot Bond		9.48000	83.47215		9.38500	84.18259		8,442,159,936,000.00	890,523,200	16,200,523,200.00	
ES42	On 25/04/2042	Spot Bond		9.64500	89.19230		9.64500	89.16923		0.00	0	14,200,000,000.00	
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.30406			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.32807			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.71983			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.11692			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.84437			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.54828			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.31470		100.00000	10.28971			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.03773		100.00000	10.01342			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.45965			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.52517			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.65608			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.78681			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.57000	103.25137		6.57000	103.23294			0.00	0	1,380,000,000.00
FRB05	On 21/12/2018	Spot Bond		8.71500	102.29080		8.71500	102.26695		14,118,300,000,000.00	1,620,000,000	810,000,000.00	
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.88098			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.88091			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.19452			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	102.38651			0.00	280,000,000	140,000,000.00
FRBC21	On 21/12/2018	Spot Bond		10.51500	110.23339		10.51500	110.20252			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.33478			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.07500	125.17807		2.07500	125.99865			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.09000	133.13647		2.09000	269.74758			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.48000	96.80150		2.48000	102.99289			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.71000	98.95139		2.71000	146.08147			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.69000	113.15663		2.69000	194.13088			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		6.88000	113.24935		6.88000	113.22820			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.05000	57.85269		8.05000	57.14391			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.49600	36.93880		9.49600	36.03064			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	35.69061		9.73000	34.76892			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	104.19641			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.08040			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	103.68853			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.26783			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.01941			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.01941			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.57974			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.98319			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.06298			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.28139			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.90434			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.00444			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	103.19535			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.32081		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.32081		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.26146			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.99152			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.22049			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.32257			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.93955			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	111.09664			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.46513			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.97340			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.25775		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.15552			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.38492			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.04222			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.11457			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.31418			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.21688			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.37294			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.45915			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.31057			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.26856			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.13265			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.11095			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.40409			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.38612			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.33696			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.40648			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.18682			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.19328		100.09221	13.16093			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.87299			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.15829			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.05784			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.19682			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.84782			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.85842			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.97994			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.99217			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.89575			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.91898			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.23852			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.88708			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.87068			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.90083			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.45337	13.22500	51.43498			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.84271			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.84392			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.29454			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.88751			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.72500	88.09861	3.72500	91.12751			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.93108			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.93108			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.56254			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.72221			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.10778			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.24149			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.87056			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.84755			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	99.95267			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.01205			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.40621			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	99.95322			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.15438			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.17840			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.40505			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.27714			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.98355			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.97752			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.27561			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.82498			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.14008			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.31500		119.86259		3.31500	115.12200			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.99701			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.00798			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.29500		109.81196		3.29500	115.28869			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.16000		98.99709		1.16000	120.18412			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.31500		106.84255		3.31500	115.12200			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.14000		104.50995		2.14000	121.46026			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.21000		103.50152		2.21000	124.92804			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.15927			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	97.65691			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.41680			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.44333			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.85541			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.98972			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	105.76434			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.17011			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.12382			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.94680			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.31061			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.94559			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	103.97197			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	93.03487			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	93.20518			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		8.78060		100.00000	8.75909			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		10.64787		100.00000	10.61426			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.28000		140.22064		4.28000	140.19077			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.53310			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.29622			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.77311			0.00	11,500,000,000	6,500,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.74199			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	104.28612			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.69019			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.56771			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.60000		127.85324		2.60000	259.03969			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.10000		133.03035		2.10000	269.53250			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.82000		125.65336		2.82000	254.58107			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.44500		102.98564		2.44500	122.63489			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.13094			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.97500		126.94472		1.97500	123.04479			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.27740			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.53357			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	99.99980			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.77561			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.95000		91.10393		2.95000	91.08793			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		14.44744		104.97509	14.41049			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		18.72269		101.07593	18.67639			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		10.44990		100.44759	10.42421			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.82782			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		17.06033		100.76967	17.01826			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.52000		100.56861		2.52000	100.55203			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.78346			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.48712			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.44000		96.22424		2.44000	103.40206			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.21358			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.47000		95.93857		2.47000	103.09501			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.44139			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.30000		130.92205		2.30000	336.10261			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.58552			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.92464			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.92967			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.93335			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.31260			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.17933			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.66563			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.50253			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.64000		103.77465		5.64000	103.75870			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	5.91000		104.89404		5.91000	104.87716			0.00	0	9,727,000,000.00
FRX16	On 15/09/2016	Spot Bond	6.78000		104.23677		6.78000	104.21757			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.27000		105.25740		7.27000	105.23663			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.45000		111.97627		7.45000	111.95377			745,000,000,000.00	100,000,000	2,050,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.02500		108.83895		8.02500	108.81568			19,581,000,000,000.00	2,440,000,000	1,270,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.32500		108.24201		8.32500	103.00253			2,664,000,000,000.00	320,000,000	320,000,000.00
FRX23	On 28/02/2023	Spot Bond	9.02000		93.50188		9.02000	93.47910			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.18500		115.07627		9.18500	115.04804			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	9.90000		98.65358		9.90000	98.62768			0.00	0	2,250,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.32500		78.90520		10.32500	78.88337			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.68305			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.72093			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.75155			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.76378			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.79432			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.84321			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.87985			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.03850			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.87705			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.47305			0.00	0	17,000,000.00
GFC04	On 11/04/2017	Spot Bond	8.56000		103.34066		8.56000	103.31686			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	100.07318			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRA307	On 15/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.37547			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.75890			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.97095			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.02158			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.02086			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond	100.00000		84.68677		100.00000	80.75221		4,470,400,000,000,000.00	44,704,000,000	22,352,000,000.00	
GRD198	On 10/01/2014	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.40527			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.52689			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.16858			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.17257			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.18029			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.18984			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.20310			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.02820			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.70008			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.36204			0.00	66,666,700	66,666,700.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.05416			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.70508			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.98256			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.60100			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.82110			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.22548			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.30190			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.94616			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.00015			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		100.00000	1.13866		100.00000	1.13011			0.00	0	45,000,000,000.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.16099			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		100.00000	84.50512		100.00000	80.04386		1,980,000,000,000,000.00	19,800,000,000	19,800,000,000.00	
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.26111			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.26404	102.74620		7.26404	101.91473			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	100.27436			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.61747	102.74888		7.61747	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	100.29139			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.06862	102.75762		8.06862	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	100.31219			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.34361			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.41344			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.42952			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.58500	113.80427		7.58500	113.78125			18,507,400,000,000.00	2,440,000,000	4,190,000,000.00
HWAY23	On 07/12/2023	Spot Bond		1.87000	135.49735		1.87000	274.53259			1,119,366,292,000.00	598,591,600	9,398,591,600.00
HWAY24	On 07/12/2024	Spot Bond		1.85000	138.70416		1.85000	274.97268			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.28500	102.09246		9.28500	102.06729			0.00	0	120,000,000.00
HWAY35	On 31/07/2035	Spot Bond		9.30500	101.90274		9.30500	101.87756			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	35.41025		100.00000	35.25282			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	10.30659		100.00000	10.26077			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	43.33120		100.00000	43.00597			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	21.66560		100.00000	21.50298			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	10.83280		100.00000	10.75149			0.00	0	1,700,000,000.00
I2025	On 31/01/2025	Spot Bond		1.83000	109.89035		1.83000	109.87435			848,205,000,000.00	463,500,000	53,745,440,800.00
I2038	On 31/01/2038	Spot Bond		2.35000	106.13525		2.35000	106.11830			97,290,000,000,000.00	41,400,000,000	71,829,663,000.00
I2046	On 31/03/2046	Spot Bond		2.43000	103.13154		2.43000	103.11478			0.00	0	42,615,125,000.00
I2050	On 31/12/2050	Spot Bond		2.42000	110.40741		2.42000	110.38958			0.00	0	18,151,387,400.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	90.70000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		6.77000	106.07425		6.77000	106.05475			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.14089			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.08591			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.93342			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.13443			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.64000	101.96363		6.64000	101.94551			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.27000	106.09964		7.27000	106.07872			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL22	On 15/03/2018	Spot Bond		7.91000	108.93269		7.91000	108.90935			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.57000	101.18828		6.57000	101.17060			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.23987			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.31976			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.13000	111.67551		4.13000	111.65237			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.09000	104.69344		7.09000	104.67362			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.98000	105.48872		0.98000	125.89349			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.04500	106.04218		2.04500	126.27597			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.57087			0.00	1,500,000,000	1,500,000,000.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.41272			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.58000	105.17627		7.58000	105.15477			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.00348			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.65264			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.38775			0.00	0	200,000,000.00
IBL45	On 21/12/2018	Spot Bond		8.14500	102.38162		8.14500	102.35928			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.67500	95.48978		8.67500	95.46775			0.00	0	30,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.04814			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		7.66000	86.89530		7.66000	99.45782			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.72500	102.06941		8.72500	104.18206			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.06240			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.06460			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.03000	100.76288		7.03000	102.41527			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		7.92500	100.94911		7.92500	102.81523			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00262	100.00000	0.00262				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.21553				0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000	0.00000	100.22615				0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.35500		104.64913	8.35500	100.21422				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		100.23091	5.00000	100.21732				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		100.23091	5.00000	100.21732				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.31024	5.00000	101.29665				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.23091	5.00000	100.21732				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.57053	4.00000	100.55953				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.66929				0.00	0	8,780,000,000.00
IDW002	On 30/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.59811				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.82488				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		108.18142	9.20000	108.15469				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.70312				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.70312				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.61446				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.28595	100.00000	8.26566				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.19819				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.48124				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.36430				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.77000		101.39782	8.77000	101.37378				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.13121				0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.26339				0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.83217				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	99.06847				0.00	0	8,840,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN191U		On 16/05/2017	Spot Bond	100.00000	4.71200	100.00000	4.69728				0.00	0	0.00
IN226U		On 12/12/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072				0.00	0	0.00
IN230U		On 16/01/2014	Spot Bond	100.00000	83.52403	100.00000	83.33333				0.00	0	0.00
INA347		On 19/11/2013	Spot Bond	5.25000	99.79903	5.25000	99.71315				0.00	0	0.00
INA348		On 26/11/2013	Spot Bond	5.25000	99.69885	5.25000	99.61315				0.00	0	0.00
INA349		On 03/12/2013	Spot Bond	5.35000	99.59127	5.35000	99.50412				0.00	0	0.00
INA350		On 10/12/2013	Spot Bond	5.35000	99.48960	5.35000	99.40263				0.00	0	0.00
INA402		On 07/01/2014	Spot Bond	5.45000	99.06808	5.45000	98.98023				0.00	0	0.00
INA403		On 14/01/2014	Spot Bond	5.45000	98.96561	5.45000	98.87794				0.00	0	0.00
INA404		On 21/01/2014	Spot Bond	5.45000	98.86334	5.45000	98.77586				0.00	0	0.00
INA405		On 28/01/2014	Spot Bond	5.45000	98.76129	5.45000	98.67398				0.00	0	0.00
INA406		On 04/02/2014	Spot Bond	5.45000	98.65945	5.45000	98.57232				0.00	0	0.00
IND345		On 05/11/2013	Spot Bond	5.25000	95.01188	5.25000	99.91377				0.00	0	0.00
IND346		On 12/11/2013	Spot Bond	5.25000	99.89942	5.25000	99.81336				0.00	0	0.00
INF405		On 28/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.10212				0.00	0	0.00
INF407		On 12/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.30821				0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.80218				0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	10.48530	104.18948	10.48530	103.06962				0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	10.48530	102.05785	10.48530	101.67459				0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.88936				0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.44929				0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.87035				0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	100.58160	6.50000	100.56392				0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.96131				0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.60793				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.17501			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.17501			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.28339			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.20426			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.04265			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.83912			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.86278			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.32529			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.34784			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.99883			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.17000			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.70250			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.91439			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	99.93712			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.92049			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.93392			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.68149			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.85705			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.30735			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	96.38631		100.00000	96.13917			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.85287			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond		100.00000	99.72678		100.00000	99.45504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IP264U	On 18/11/2013	Spot Bond	100.00000		96.56085	100.00000	96.30607				0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond	100.00000		94.55959	100.00000	94.31525				0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond	100.00000		85.08159	100.00000	84.88372				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.27602				0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond	100.00000		99.72678	100.00000	99.45504				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.37768				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.38614				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.39183				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.78000		103.57183	7.78000	103.55011				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.05000		102.08342	6.05000	102.06690				0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.12235				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.16000		106.32447	8.16000	106.30099				0.00	0	860,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.51121				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.47277				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.60888				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.90684				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	7.95000		107.79035	7.95000	107.76739				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	103.10703				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	101.27410				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.13500		97.94652	3.13500	116.63217				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.89000		94.67764	3.89000	127.15504				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	100.69124				0.00	0	100,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.50223				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.46603				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	101.10846				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.78909			0.00	0	100,000,000.00
IV030		On 31/01/2025	Spot Bond	3.83000	89.43682		3.83000	90.19981			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.83000	89.36226		3.83000	96.28022			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.19548			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	99.78644			0.00	0	0.00
IV03E		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.18551			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.83217			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	11.21500	108.88244		11.21500	108.84962			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.09263			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.89000	93.67287		3.89000	127.15504			0.00	0	0.00
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.12156			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.28923			0.00	0	0.00
IVA344		On 31/10/2013	Spot Bond	5.25000	95.01188		5.25000	95.01188			0.00	0	0.00
IVA345		On 07/11/2013	Spot Bond	5.25000	99.97124		5.25000	99.88506			0.00	0	0.00
IVA346		On 14/11/2013	Spot Bond	5.25000	99.87072		5.25000	99.78471			0.00	0	0.00
IVA347		On 21/11/2013	Spot Bond	5.25000	99.77039		5.25000	99.68456			0.00	0	0.00
IVA348		On 28/11/2013	Spot Bond	5.25000	99.67027		5.25000	99.58461			0.00	0	0.00
IVA349		On 05/12/2013	Spot Bond	5.35000	99.56220		5.35000	99.47510			0.00	0	0.00
IVA350		On 12/12/2013	Spot Bond	5.35000	99.46060		5.35000	99.37367			0.00	0	0.00
IVA402		On 09/01/2014	Spot Bond	5.45000	99.03878		5.45000	98.95098			0.00	0	0.00
IVA403		On 16/01/2014	Spot Bond	5.45000	98.93637		5.45000	98.84875			0.00	0	0.00
IVA404		On 23/01/2014	Spot Bond	5.45000	98.83416		5.45000	98.74673			0.00	0	0.00
IVA405		On 30/01/2014	Spot Bond	100.00000	80.93126		100.00000	80.75221		2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	99.84994			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.10943			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.12924			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.12025			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.53583			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.87158			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.09552			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.10680			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.89668			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.09513			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.27134			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.44976			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.13769			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.38624			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.38907			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.39477			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.36916			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.25922			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.10938			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.84946			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.16204			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.95529			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	81.11111		100.00000	80.93126			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	91.87944		100.00000	91.65145			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	62.95230		100.00000	62.75576			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	69.57844		100.00000	69.44644			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.02501			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	38.30327		100.00000	38.21048			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.37282			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	16.13860		100.00000	16.09951			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.39326			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	49.48155		100.00000	49.32707			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.32480			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.06576			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.29500	142.79772		8.29500	142.76567			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.16886			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.59473			0.00	2,800,000,000	2,800,000,000.00
LEW01	On 31/10/2016	Spot Bond	100.00000	9.17815		100.00000	9.10926		1,500,000,000,000,000.00	15,000,000,000	30,000,000,000.00	
LGL02	On 13/08/2017	Spot Bond	8.16000	100.16800		8.16000	100.14624			0.00	0	100,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.31000	69.83685		8.31000	98.22725			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	8.82500	110.42856		8.82500	103.72469			0.00	0	20,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.44018			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.02000	103.62869		11.02000	103.59833			0.00	0	980,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.58099			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	100.00000	51.91948		100.00000	51.52978		1,720,000,000,000,000.00	17,200,000,000	20,000,000,000.00	
MAQ038	On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.88587			0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.48584			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.04231			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.36206			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	98.78862			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000	69.92337		100.00000	69.78967			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ08U	On 11/12/2014	Spot Bond	100.00000		33.91746	100.00000	33.66374				0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond	0.00000		100.00000	0.00000	98.95092				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.37830				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.39579				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.48056				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.32593				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.06673				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.79374				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.90379				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.53693				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.98472				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.84203				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.91681				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.11662				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		82.70929	100.00000	82.52549				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		98.49447	100.00000	98.23596				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		86.00942	100.00000	85.81215				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		58.88055	100.00000	58.73634				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		44.21236	100.00000	44.10526				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		14.95090	100.00000	14.91429				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		36.50123	100.00000	36.41184				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000		99.45504	100.00000	99.18478				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.06500		104.69524	8.06500	104.67250				0.00	0	200,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.02385				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.86842				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.94612			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.47744			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.48108			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.49923			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.26011			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	102.37432			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.39500		103.80323		7.39500	103.78252			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.13500		108.10210		8.13500	108.07867			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.03000		108.89768		9.03000	108.87155			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.34000		107.76135		5.34000	107.74584		11,587,800,000,000.00	2,170,000,000	3,330,000,000.00	
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.75764			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.78822			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.02500		106.64446		9.02500	106.79958			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	6.82000		104.07063		6.82000	104.05135			0.00	0	2,460,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.22777			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.32000		105.19241		8.32000	105.16899			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.17375			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.02000		105.07159		8.02000	105.04901			0.00	0	220,000,000.00
MTN02	On 13/07/2014	Spot Bond	5.82000		106.07108		5.82000	106.05454		18,624,000,000,000.00	3,200,000,000	890,000,000.00	
MTN02U	On 13/01/2014	Spot Bond	100.00000		84.10138		100.00000	83.90805			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	6.87000		106.81101		6.87000	106.79141			0.00	0	1,450,000,000.00
MTN04	On 13/07/2017	Spot Bond	7.96500		109.94448		7.96500	109.92115			0.00	0	70,000,000.00
MTN04U	On 27/01/2014	Spot Bond	100.00000		81.47321		100.00000	81.29176			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771		5.69106		100.89771	5.67717			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		5.76842		100.61875	5.75438			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A305		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.84460			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.84053			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.83792			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.83493			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.83220			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.83070			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.81474			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.79596			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.29571	100.00000	0.29499				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.29571	100.00000	0.29499				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.53000	102.13215		8.53000	102.10897			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	6.72000	100.89271		6.72000	102.36683			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.46314			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.43769			0.00	1,500,000,000	1,500,000,000.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.40530			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.94459			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.58729			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.58484			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.16226			0.00	26,800,000,000	16,400,000,000.00
NBK2A		On 15/09/2015	Spot Bond	6.47000	108.50953		6.47000	108.49045			0.00	0	890,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.32981			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	7.98500	117.42382		7.98500	117.39843		10,380,500,000,000.00	1,300,000,000	680,000,000.00	
NBK4		On 28/10/2024	Spot Bond	10.47000	33.51660		10.47000	33.50746			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK6A	On 19/04/2015	Spot Bond	7.02000	104.06024		7.02000	104.04052			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.26487			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.27986			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.43000	101.70457		6.43000	101.68709			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.88661			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.22000	105.70290		7.22000	105.68220			0.00	0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.73570			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.37072			0.00	100,000,000	100,000,000.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.71235			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.55112			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.39344			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.20641			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	86.02996			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.13761			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	100.18517			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.20267			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.11177			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.42876			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	82.13406			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.09839			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.95975				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.54767				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.56051				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.82793				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.77903				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.49542				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.74905				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.74081				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.74021				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.72000	106.21859	7.72000	106.19636				0.00	0	360,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	100.21669				0.00	290,000,000	420,000,000.00
NED8	On 08/02/2014	Spot Bond	5.60000	102.94948	5.60000	102.93391				0.00	0	30,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.43295				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.41000	120.56305	11.41000	120.52669				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	111.78368				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.44199				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.11000	161.53844	2.11000	161.51366				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.07500	109.13174	8.07500	109.10826				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.84902				0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	102.26928				0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	102.26928				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.70500	110.68641	8.70500	110.66051				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.29825				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.52190				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.22962				0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.21742			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.26799			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.90500		110.67537		8.90500	112.41129			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.31857			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.26803			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.29831			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.10500		110.66478		9.10500	110.63771			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.39942			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.33878			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.31852			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.70214			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.57900			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.35893			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	4.22500		135.98285		4.22500	135.96978			0.00	0	3,000,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.22000		102.54931		6.22000	102.53235			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.80500		123.59122		7.80500	123.56537			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.28500		124.94888		8.28500	124.92087			0.00	0	760,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.00500		169.09093		2.00500	169.06545			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	8.97500		132.04310		8.97500	132.01143			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.31050			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.30226			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	102.07061			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.06680			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.88833			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.77684			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.45133			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.87480			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.12303		100.00000	18.07913			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		26.84418		100.00000	26.77915			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.00000		105.58118		6.00000	105.56404			0.00	0	100,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		8.69474		100.00000	8.67368			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	95.95000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		41.44513		100.00000	41.34472			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.18847			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.83908			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000		0.00000	102.00507			0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.22387			0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.07716			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.74569			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.23471			0.00	3,600,000,000	900,000,000.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.80325			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.78870			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.87820			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.83634			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.80590			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.92881			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.87600			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.83766			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.98473			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.92226			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.87469			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.11861			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.12236			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.12405			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.12781			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.14393			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.14767			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.44304			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.07502			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.77000		108.27212		5.77000	108.25512			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.22000		95.66950		5.22000	95.65589			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.71500		39.93552		7.71500	39.92726			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.86000		115.15636		5.77000	115.30860		4,564,119,727,162,000.00	78,860,021,700	52,607,062,300.00	
R158	On 15/09/2015	Spot Bond	5.77000		115.32671		5.77000	115.30860			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.67000		90.12746		5.67000	90.11354			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.77000		121.99121		5.77000	121.97205			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.60000		85.39267		5.60000	85.37964			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.00000		123.99993		7.89500	124.93864		8,850,437,980,800,000.00	06,304,747,600	59,468,641,300.00	
R187P	On 21/12/2026	Spot Bond	7.63500		37.40033		7.63500	37.39267			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.55500		35.08023		7.55500	35.07313			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.60000		280.58584		1.60000	280.54665		3,900,960,000,000.00	2,438,100,000	26,440,458,500.00	
R201	On 21/12/2014	Spot Bond	4.84500		107.49384		4.85000	107.47417		679,357,556,425,500.00	40,218,277,900	65,750,277,900.00	
R202	On 07/12/2033	Spot Bond	2.20000		208.70182		2.20000	208.66929		21,188,937,440,000.00	9,631,335,200	59,603,835,200.00	
R2023	On 28/02/2023	Spot Bond	7.58000		102.51777		7.48000	103.16428		1,257,876,402,900,000.00	65,946,755,000	83,589,555,000.00	
R203	On 15/09/2017	Spot Bond	6.53500		106.91627		6.46000	107.15902		1,969,373,247,179,500.00	01,357,803,700	23,795,294,300.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 31/01/2030	Spot Bond		8.56000	97.20049		8.56000	97.20115			0.00	0	22,200,000,000.00
R2037	On 31/01/2037	Spot Bond		8.87500	98.55389		8.87500	98.53064		831,756,125,000,000.00	93,719,000,000	58,949,000,000.00	
R204	On 21/12/2018	Spot Bond		6.80000	108.10284		6.71500	108.45820		1,930,954,898,760,000.00	83,963,955,700	19,188,431,300.00	
R2048	On 28/02/2048	Spot Bond		8.99000	99.03400		8.99000	99.00994		277,261,795,559,000.00	30,841,134,100	81,877,134,100.00	
R206	On 15/01/2014	Spot Bond		5.17500	102.71602		5.15000	102.70661		80,623,912,500,000.00	15,579,500,000	81,639,500,000.00	
R207	On 15/01/2020	Spot Bond		7.12500	102.82837		7.02500	103.30633		1,387,856,482,237,500.00	94,786,874,700	92,543,400,000.00	
R208	On 31/03/2021	Spot Bond		7.31000	97.50025		7.20500	98.06395		925,044,104,972,000.00	26,545,021,200	56,006,640,600.00	
R209	On 31/03/2036	Spot Bond		8.83000	75.60625		8.73500	76.33170		1,239,503,154,656,000.00	40,374,083,200	33,531,983,200.00	
R210	On 31/03/2028	Spot Bond		1.99000	159.26252		1.99000	159.23856		53,610,600,000,000.00	26,940,000,000	29,170,000,000.00	
R211	On 31/01/2017	Spot Bond		0.28000	128.67498		0.28000	128.66163		5,023,765,600,000.00	17,942,020,000	27,316,665,200.00	
R212	On 31/01/2022	Spot Bond		1.47500	131.69728		1.47500	131.67937		2,950,000,000,000.00	2,000,000,000	94,755,604,900.00	
R213	On 28/02/2031	Spot Bond		8.65500	86.54561		8.55000	87.36337		1,428,544,166,778,000.00	65,054,207,600	57,320,840,200.00	
R214	On 28/02/2041	Spot Bond		8.90000	76.70135		8.90000	76.68290		1,362,222,901,700,000.00	53,058,753,000	34,254,692,500.00	
R225C	On 15/03/2014	Spot Bond		4.71000	98.35014		4.71000	98.33766		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond		4.82000	95.99076		4.82000	95.97813		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond		5.83000	92.48686		5.83000	92.47218		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond		5.67000	90.12746		5.67000	90.11354		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond		5.59000	87.80381		5.59000	87.79044		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond		5.60000	85.39267		5.60000	85.37964		0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond		4.88500	99.38812		4.88500	99.37490		0.00	0	0.00	
R325C	On 21/06/2014	Spot Bond		4.90500	97.01356		4.90500	97.00071		0.00	0	0.00	
R326C	On 21/12/2014	Spot Bond		4.85500	94.74329		4.85500	94.73088		0.00	0	0.00	
R327C	On 21/06/2015	Spot Bond		5.74000	91.21049		5.74000	91.19639		0.00	0	0.00	
R328C	On 21/12/2015	Spot Bond		5.61000	88.90436		5.61000	88.89093		0.00	0	0.00	
R329C	On 21/06/2016	Spot Bond		5.59000	86.52283		5.59000	86.50979		0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R330C	On 21/12/2016	Spot Bond		5.65000	84.01687		5.65000	84.00408			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.43500	79.48214		6.43500	79.46838			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.48500	76.85079		6.48500	76.83739			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		6.72000	73.65797		6.72000	73.64467			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		6.70000	71.33424		6.70000	71.32139			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		6.68000	69.09719		6.68000	69.08478			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		6.67000	66.90358		6.67000	66.89159			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		6.98500	63.45078		6.98500	63.43888			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		6.96500	61.39404		6.96500	61.38255			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.12500	58.63281		7.12500	58.62160			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.09500	56.74930		7.09500	56.73849			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.06500	54.94223		7.06500	54.93181			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.03500	53.20814		7.03500	53.19809			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		6.99500	51.59170		6.99500	51.58201			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		6.95500	50.04373		6.95500	50.03438			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.83500	44.19189		7.83500	44.18261			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.79500	42.70846		7.79500	42.69954			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.75500	41.29075		7.75500	41.28217			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.71500	39.93552		7.71500	39.92726			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.67500	38.63968		7.67500	38.63173			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.63500	37.40033		7.63500	37.39267			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.59500	36.21471		7.59500	36.20734			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.55500	35.08023		7.55500	35.07313			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.32382			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.48345			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.50464			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.50259			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.40564			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.35617		100.00000	12.32624			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.62235		100.00000	3.61357			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.98865			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.92139			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.04944			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.62720			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.99727			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.29306			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.65923			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.86366			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.31149			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.37518			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.47559			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	99.98209			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.19015			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.01891			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.49059			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.39841			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.25496			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.11961			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.73645			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.00168			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.12150			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.10849			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.10849			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.05098			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.17911			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.44929			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.28330			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	105.50928		12.35000	105.47493			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.21716			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	11.60281		100.00000	11.57470			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.11310			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.66488			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.81737			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.41933			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.41662			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	94.84536		100.00000	94.60154			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.56173			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.69432		100.00000	1.69017			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	9.21590		100.00000	9.19357			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	13.58553		100.00000	13.55262			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	11.79628		100.00000	11.78182			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	107.14594			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	100.13459			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.50500	108.37363		8.50500	108.34883			9,260,322,246,000.00	1,088,809,200	1,228,809,200.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.02360			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.07000		114.97637		7.07000	114.95467			265,125,000,000.00	37,500,000	3,037,500,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.40899			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.51000		108.01948		8.51000	107.99489			30,465,800,000,000.00	3,580,000,000	3,290,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.23436			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.97158			0.00	1,720,000,000	860,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.03003			0.00	2,590,000,000	1,370,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.22500			0.00	0	150,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.22081			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.02000		108.08472		7.02000	108.06445			15,584,400,000,000.00	2,220,000,000	2,260,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.31500		100.89919		8.31500	100.87660			0.00	0	460,000,000.00
SBK111	On 09/04/2014	Spot Bond	1.88000		131.34170		1.88000	131.32019			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.23000		112.60485		7.23000	112.58277			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.09000		112.86205		7.09000	112.84034			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.02000		112.99095		7.02000	112.96942			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.86000		102.42313		7.86000	102.40132			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.16500		112.72417		7.16500	112.70226			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.13000		112.78849		7.13000	112.76667			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.87155			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.78621			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.95785			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.60984			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000		81.17500		100.00000	101.19152			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.51000		105.66964		7.51000	105.64811			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.95178			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS15		On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.63231			0.00	0	0.00
SBS16		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.76400			0.00	0	0.00
SBS18		On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.79258			0.00	0	0.00
SBS19		On 23/06/2021	Spot Bond	8.85500	110.97234		8.85500	110.94607			0.00	0	0.00
SBS20		On 15/05/2026	Spot Bond	9.54500	103.37904		9.54500	108.36385			0.00	0	0.00
SBS21		On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.63123			0.00	0	0.00
SBS22		On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.63815			0.00	0	0.00
SBS23		On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.56699			0.00	0	0.00
SBS24		On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.29446			0.00	0	0.00
SBS25		On 24/05/2019	Spot Bond	8.20500	106.88714		8.20500	106.86378			0.00	0	160,000,000.00
SBS3		On 25/05/2026	Spot Bond	8.59500	100.64803		8.59500	100.62502			0.00	0	0.00
SBS4		On 16/11/2021	Spot Bond	8.90500	102.31410		8.90500	102.28988			0.00	0	30,000,000.00
SBS9		On 07/07/2016	Spot Bond	6.95000	114.46169		6.95000	114.44043			0.00	0	1,860,000,000.00
SBSI11		On 07/12/2023	Spot Bond	2.13000	132.71260		2.13000	268.88851			0.00	0	0.00
SBSI12		On 31/01/2017	Spot Bond	0.98000	105.48872		0.98000	125.89349			0.00	0	0.00
SCM107		On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	108.27000			0.00	0	0.00
SF2A1U		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01		On 15/12/2016	Spot Bond	100.00000	6.22991		100.00000	6.21466			0.00	0	0.00
SHI02		On 01/10/2021	Spot Bond	0.00000	154.71749		0.00000	82.63494			0.00	0	0.00
SHI05		On 31/01/2017	Spot Bond	1.55000	110.28089		1.55000	123.69153			0.00	0	0.00
SHPCBU		On 03/04/2017	Spot Bond	6.50000	100.58160		6.50000	100.56392			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.97081			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.65571			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.09812			0.00	0	4,600,000,000.00
SHS05	On 29/06/2017	Spot Bond		8.56000	103.64958		8.56000	103.62584			0.00	0	10,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.75805			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.46276			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.76673			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.69007			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.10959			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.07000	108.50626		7.07000	108.48577			0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.31500	110.76520		8.31500	103.38656			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		7.86000	102.42313		7.86000	102.40132			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.42121			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.34662			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.48398			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.35692			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		100.00000	18.73537		100.00000	9.10926		250,000,000,000,000.00	2,500,000,000	54,600,000,000.00	
SSA01	On 28/06/2016	Spot Bond		7.56000	108.28142		7.56000	108.25947			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.58424			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.55690			0.00	300,000,000	300,000,000.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.34644			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		8.88500	96.45135		8.88500	96.42832			0.00	0	2,460,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.23215			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.77805			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.19194			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN004	On 31/03/2021	Spot Bond		8.81300	89.61170		8.81300	89.59048			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		8.87500	89.30372		8.87500	89.28243			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.09500	106.10966		6.09500	106.09224			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.28500	97.27262		8.28500	97.25116			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.90621			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		7.64000	103.15271		7.64000	103.13135			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		6.67000	113.63845		6.67000	113.61786			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.58000	101.60732		2.58000	101.97792			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		7.66500	103.38595		7.66500	104.35709			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.84617			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.76008			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.31290			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.31500	111.98190		9.31500	112.75045			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.07915			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.08059			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.85524			0.00	0	0.00
SY1013	On 05/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.98546			0.00	20,000,000,000	10,000,000,000.00
SY1014	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.94672			0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.85449			0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.79681			0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.79672			0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.78186			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.73885			0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.68013			0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.63673			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1023	On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.49130			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.36013			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	98.86404			0.00	0	0.00
SY1027	On 20/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.76758			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	98.76098			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	98.76220			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond	100.00000	80.04386		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.23000	112.30045		6.23000	112.28152			4,870,448,905,000.00	781,773,500	261,773,500.00
SZ25	On 30/09/2025	Spot Bond	8.45500	104.91545		8.45500	104.89158			19,438,158,297,000.00	2,299,013,400	1,149,506,700.00
T018	On 15/07/2014	Spot Bond	100.00000	64.67212		100.00000	64.52977			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	55.47881		100.00000	55.34442			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	22.26100		100.00000	22.20707			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.36000	101.63423		6.36000	101.61693			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.27943			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.68388			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.17501			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.08596			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.42129			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.11464			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.02000	106.45178		7.02000	106.43183			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.95184			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.23554			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.84784			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.29827			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.30733			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.32240		7.83000	102.30104			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.29328			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.30461			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.11104			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.29328			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.30461			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		77.07705		7.16000	101.99593			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.32678			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.32498			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.36829			0.00	2,800,000,000	1,400,000,000.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.36244			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.53809			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.51812			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.29282			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.30733			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		97.64701		8.73000	102.40483			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	100.00000		0.00000		100.00000	0.00000		2,060,000,000,000,000.00	20,600,000,000	20,400,000,000.00	
TH11A5	On 18/07/2041	Spot Bond	100.00000		0.00000		100.00000	0.00000		3,930,000,000,000,000.00	39,300,000,000	39,300,000,000.00	
TH11A6	On 18/07/2041	Spot Bond	100.00000		0.00000		100.00000	0.00000		1,360,000,000,000,000.00	13,600,000,000	13,600,000,000.00	
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.32769			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	100.00000		0.00000		100.00000	0.00000		460,000,000,000,000.00	4,600,000,000	4,600,000,000.00	
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.36739			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	100.00000		0.00000		100.00000	0.00000		390,000,000,000,000.00	3,900,000,000	3,900,000,000.00	
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.50701			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D2	On 18/07/2041	Spot Bond	100.00000		0.00000	100.00000	0.00000				200,000,000,000,000.00	2,000,000,000	2,000,000,000.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.30931				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.02974	101.06155	6.01498				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000	0.00000	100.29147				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000	0.00000	104.47857				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000	0.00000	100.33220				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000	0.00000	100.35026				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000	0.00000	100.53986				0.00	0	1,650,000,000.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.29599				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.30242				0.00	1,875,000,000	1,875,000,000.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.30702				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000	0.00000	100.30242				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000	0.00000	100.30702				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000	0.00000	100.30931				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.29967				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.30702				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.33226				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000	0.00000	100.33226				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.33226				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.36894				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000	0.00000	100.37809				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.36665				0.00	0	3,600,000,000.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.54906				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000	0.00000	100.56041				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.55587				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.66902				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.62000		106.11267	7.62000	106.09088				1,383,792,000,000.00	181,600,000	140,800,000.00
TL20	On 22/02/2020	Spot Bond	7.20000		98.25397	7.20000	98.21068				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.36000		110.87620	7.36000	106.23850				5,129,165,600,000.00	696,897,500	6,061,897,500.00
TN20	On 17/09/2020	Spot Bond	8.23500		113.09918	8.23500	113.07397				41,636,626,101,000.00	5,056,056,600	13,096,056,600.00
TN23	On 06/11/2023	Spot Bond	8.55000		120.29609	8.55000	114.87118				30,879,490,365,000.00	3,611,636,300	8,841,636,300.00
TN25	On 19/08/2025	Spot Bond	8.93500		106.05513	8.93500	106.02994				0.00	0	13,700,000,000.00
TN27	On 14/11/2027	Spot Bond	8.97000		103.67535	8.97000	99.21123				21,348,600,000,000.00	2,380,000,000	7,290,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.69541				0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000	0.00000	101.30837				0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.60960				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.45416				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.49630				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.50065				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.70871				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000	0.00000	102.14036				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.46940				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.48843				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.49983				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.13841	10.00000	100.11071				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.13496	9.75000	100.10795				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.13430	100.00000	10.10730				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000	0.00000	98.61239				0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	97.58993				0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.48754			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.85833			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.24547			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	96.98507			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.21826			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.02209			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	97.98351			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.76048			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	94.74383			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		100.00000	67.21915		100.00000	67.09559			0.00	0	15,000,000,000.00
TWC024	On 11/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.29541			0.00	7,400,000,000	7,400,000,000.00
TWC025	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.20484			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.17764			0.00	0	0.00
TWC028	On 04/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.38947			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.36863			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.30965			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.28016			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.16220			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.40029			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.32284			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.21607			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.28120			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.60500	113.07577		8.60500	113.04946			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.62747			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.28380			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.62478			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		8.80000	105.90512		8.80000	105.87993			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	101.20172		100.00000	100.92672			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	101.31360		100.00000	101.03829			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	101.35091		100.00000	101.07550			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.55024			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.59075			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.93300			0.00	0	555,000,000.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.93029			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.93026			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.61769			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.63676			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	129.72000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.13000	120.31481		6.13000	120.29507			0.00	0	9,690,000,000.00
WS05	On 01/08/2018	Spot Bond		0.76000	240.82174		0.76000	240.79364			0.00	0	3,222,400,000.00
WSP1	On 28/05/2015	Spot Bond		6.07000	108.23586		6.07000	108.21828			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		6.96500	110.25282		6.96500	110.23232			765,055,102,000.00	109,842,800	8,554,921,400.00
WSP3	On 28/05/2019	Spot Bond		7.27000	111.72943		7.27000	111.70775			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		7.65000	110.79303		7.65000	110.77043			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		7.74500	111.01093		7.74500	110.98801			0.00	0	1,500,000,000.00
Z009	On 30/11/2013	Spot Bond		4.88500	99.66653		4.88500	99.65323			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond		5.72000	91.10312		5.72000	91.08916			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		4.87500	98.08730		4.87500	98.07445			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		4.88500	96.90144		4.88500	96.88873			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		5.65000	89.68818		5.65000	89.67446			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z025	On 30/11/2014	Spot Bond	4.86500	94.99621		4.86500	94.98380			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.72000	91.08916		5.72000	91.07520			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	6.66000	67.93795		6.66000	67.92565			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	25.77127		100.00000	25.72238			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	13.64106		100.00000	13.61518			0.00	0	0.00

**Total for j-Bonds :** 47,731,961,564,072,000.00 17,920,805,200 130 875 379 200.00

**Grand Total:** 47,731,967,314,588,800.00 17,920,918,037 130 877 460 808.00