



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 13/11/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 27/11/2013	Any day expiry	10.35770	10.35770		10.37840	10.37840		13.25	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	2,057.70290	2.05770	2,078.40040	2.07840	27.93	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.00290	0.00000	0.00040	0.00000	27.93	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	928.05210	0.92805	948.63440	0.94863	17.69	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	0.35210	0.00035	0.23440	0.00023	17.69	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	0.36810	0.00037	0.24860	0.00025	17.58	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	918.06810	0.91807	938.64860	0.93865	17.58	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	908.08500	0.90808	928.66360	0.92866	17.48	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	0.38500	0.00039	0.26360	0.00026	17.48	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	808.31090	0.80831	828.87850	0.82888	16.47	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	0.61090	0.00061	0.47850	0.00048	16.47	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	1.28220	0.00128	1.19790	0.00120	14.96	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	658.98220	0.65898	679.59790	0.67960	14.96	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	10.10	Call	281.55640	0.28156	300.65870	0.30066	13.35	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.10	Put	23.85640	0.02386	22.25870	0.02226	13.35	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.41	Call	87.22790	0.08723	97.04560	0.09705	13.74	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.41	Put	139.52790	0.13953	128.64560	0.12865	13.74	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	21.00340	0.02100	21.71540	0.02172	16.46	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	413.30340	0.41330	393.31540	0.39332	16.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.38170	10.38170	10.40260	10.40260	13.64	821,794,608.60	79,158	622,101.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,981.70110	2.98170	3,002.60080	3.00260	27.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.00110	0.00000	0.00080	0.00000	27.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,381.70290	2.38170	2,402.60350	2.40260	22.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.00290	0.00000	0.00350	0.00000	22.29	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	0.05270	0.00005	0.05600	0.00006	17.84	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,631.75270	1.63175	1,652.65600	1.65266	17.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,481.81610	1.48182	1,502.71530	1.50272	17.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	0.11610	0.00012	0.11530	0.00012	17.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,453.93440	1.45393	1,474.83200	1.47483	17.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	0.13440	0.00013	0.13200	0.00013	17.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	0.17460	0.00017	0.16800	0.00017	16.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,403.97460	1.40397	1,424.86800	1.42487	16.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,381.89600	1.38190	1,402.78700	1.40279	16.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	0.19600	0.00020	0.18700	0.00019	16.76	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,354.02670	1.35403	1,374.91400	1.37491	1,354.027	16.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	0.22670	0.00023	0.21400	0.00021	0.227	16.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	0.33000	0.00033	0.30330	0.00030	0.330	16.33	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	1,282.03000	1.28203	1,302.90330	1.30290	1,282.030	16.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,182.25390	1.18225	1,203.09240	1.20309	1,182.254	15.90	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	0.55390	0.00055	0.49240	0.00049	0.554	15.90	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	983.22620	0.98323	1,003.89860	1.00390	983.226	15.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	1.52620	0.00153	1.29860	0.00130	1.526	15.02	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	2.48500	0.00249	2.30170	0.00230	2.485	14.55	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	884.18500	0.88418	904.90170	0.90490	884.185	14.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	834.86650	0.83487	855.64260	0.85564	834.866	14.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	3.16650	0.00317	3.04260	0.00304	3.166	14.32	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Call	795.54120	0.79554	816.38990	0.81639	795.541	14.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Put	3.84120	0.00384	3.78990	0.00379	3.841	14.13	0.00	0	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	4.03070	0.00403	4.00180	0.00400	4.031	14.09	0.00	0	24,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	785.73070	0.78573	806.60180	0.80660	785.731	14.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	697.90240	0.69790	719.06810	0.71907	697.902	13.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	6.20240	0.00620	6.46810	0.00647	6.202	13.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	688.20460	0.68820	709.41540	0.70942	688.205	13.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	6.50460	0.00650	6.81540	0.00682	6.505	13.62	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Put	7.86270	0.00786	8.38200	0.00838	7.863	13.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Call	649.56270	0.64956	670.98200	0.67098	649.563	13.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Call	639.94290	0.63994	661.42190	0.66142	639.943	13.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Put	8.24290	0.00824	8.82190	0.00882	8.243	13.39	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	592.12570	0.59213	613.95480	0.61395	592.126	13.15	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	10.42570	0.01043	11.35480	0.01135	10.426	13.15	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	13.15710	0.01316	14.52920	0.01453	13.157	12.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	544.85710	0.54486	567.12920	0.56713	544.857	12.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Call	498.27100	0.49827	521.07960	0.52108	498.271	12.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Put	16.57100	0.01657	18.47960	0.01848	16.571	12.69	0.00	0	4,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Call	445.83490	0.44583	467.28930	0.46729	445.835	12.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Put	24.13490	0.02413	24.68930	0.02469	24.135	12.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	30.48210	0.03048	30.67480	0.03067	30.482	12.88	0.00	0	5,602.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	412.18210	0.41218	433.27480	0.43327	412.182	12.88	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	333.41320	0.33341	353.08250	0.35308	333.413	13.07	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	51.71320	0.05171	50.48250	0.05048	51.713	13.07	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Call	304.30380	0.30430	323.19190	0.32319	304.304	13.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Put	62.60380	0.06260	60.59190	0.06059	62.604	13.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Put	65.55690	0.06556	63.33070	0.06333	65.557	13.17	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Call	297.25690	0.29726	315.93070	0.31593	297.257	13.17	0.00	0	4,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	263.45290	0.26345	280.95400	0.28095	263.453	13.26	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	81.75290	0.08175	78.35400	0.07835	81.753	13.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Call	256.98390	0.25698	274.23180	0.27423	256.984	13.28	0.00	0	21,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Put	85.28390	0.08528	81.63180	0.08163	85.284	13.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	100.40050	0.10040	95.67670	0.09568	100.400	13.36	0.00	0	5,300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	232.10050	0.23210	248.27670	0.24828	232.100	13.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	220.26130	0.22026	235.87110	0.23587	220.261	13.39	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	108.56130	0.10856	103.27110	0.10327	108.561	13.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	203.26060	0.20326	217.98870	0.21799	203.261	13.45	0.00	0	5,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	121.56060	0.12156	115.38870	0.11539	121.561	13.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Put	150.28670	0.15029	142.26940	0.14227	150.287	13.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Call	171.98670	0.17199	184.86940	0.18487	171.987	13.57	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	153.13640	0.15314	164.75750	0.16476	153.136	13.64	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	171.43640	0.17144	162.15750	0.16216	171.436	13.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Call	123.49100	0.12349	130.39720	0.13040	123.491	14.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	221.79100	0.22179	207.79720	0.20780	221.791	14.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.50	Put	235.25870	0.23526	220.64160	0.22064	235.259	14.20	0.00	0	300.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.50	Call	116.95870		0.11696		123.24160	0.12324	116.959	14.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	113.81640		0.11382		119.79440	0.11979	113.816	14.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	242.11640		0.24212		227.19440	0.22719	242.116	14.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	102.03120		0.10203		106.84250	0.10684	102.031	14.48	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	270.33120		0.27033		254.24250	0.25424	270.331	14.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	277.57350		0.27757		261.20770	0.26121	277.573	14.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	99.27350		0.09927		103.80770	0.10381	99.274	14.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	88.94900		0.08895		92.42800	0.09243	88.949	14.76	0.00	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	307.24900		0.30725		289.82800	0.28983	307.249	14.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	77.51720		0.07752		79.81300	0.07981	77.517	15.04	0.00	0	22,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	345.81720		0.34582		327.21300	0.32721	345.817	15.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	385.85330		0.38585		366.21780	0.36622	385.853	15.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	67.55330		0.06755		68.81780	0.06882	67.553	15.32	0.00	0	650.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	51.35910		0.05136		50.99930	0.05100	51.359	15.88	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	469.65910		0.46966		448.39930	0.44840	469.659	15.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	46.06200		0.04606		45.20240	0.04520	46.062	16.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	504.36200		0.50436		482.60240	0.48260	504.362	16.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	575.50430		0.57550		552.88830	0.55289	575.504	16.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	37.20430		0.03720		35.48830	0.03549	37.204	16.57	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	30.37950		0.03038		28.16830	0.02817	30.379	17.06	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	648.67950		0.64868		625.56830	0.62557	648.679	17.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	21.07360		0.02107		18.66250	0.01866	21.074	17.99	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	789.37360		0.78937		766.06250	0.76606	789.374	17.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	837.03790		0.83704		813.72730	0.81373	837.038	18.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	18.73790		0.01874		16.32730	0.01633	18.738	18.30	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	13.35860		0.01336		11.06550	0.01107	13.359	19.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	981.65860		0.98166		958.46550	0.95847	981.659	19.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	9.55020		0.00955		7.64580	0.00765	9.550	20.10	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,127.85020		1.12785		1,105.04580	1.10505	1,127.850	20.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,324.25420		1.32425		1,302.05210	1.30205	1,324.254	21.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	5.95420		0.00595		4.65210	0.00465	5.954	21.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	3.08420		0.00308		2.34390	0.00234	3.084	22.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,621.38420		1.62138		1,599.74390	1.59974	1,621.384	22.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	1.55120		0.00155		1.15510	0.00116	1.551	24.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	1,969.85120		1.96985		1,948.55510	1.94856	1,969.851	24.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1.18550		0.00119		0.87840	0.00088	1.185	24.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,119.48550		2.11949		2,098.27840	2.09828	2,119.485	24.90	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.39800		10.39800		10.41900	10.41900		13.53	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	853.54600		0.85355		874.67870	0.87468	853.546	13.80	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	5.54600		0.00555		5.67870	0.00568	5.546	13.80	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	814.62050		0.81462		835.86580	0.83587	814.621	13.66	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	6.62050		0.00662		6.86580	0.00687	6.620	13.66	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	804.91880		0.80492		826.19600	0.82620	804.919	13.62	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	6.91880		0.00692		7.19600	0.00720	6.919	13.62	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	795.22940		0.79523		816.54100	0.81654	795.229	13.59	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	7.22940		0.00723		7.54100	0.00754	7.229	13.59	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Call	363.06690		0.36307		382.61490	0.38261	363.067	12.95	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Put	65.06690		0.06507		63.61490	0.06361	65.067	12.95	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Call	143.54330		0.14354		149.54370	0.14954	143.543	14.08	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Put	255.54330		0.25554		240.54370	0.24054	255.543	14.08	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	66.60810		0.06661		65.41780	0.06542	66.608	15.74	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	508.60810		0.50861		486.41780	0.48642	508.608	15.74	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry			10.41680		10.41680		10.43800	10.43800		13.52	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Put	262.09710		0.26210		62.00000	0.06200	262.097	13.98	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Call	178.89710		0.17890		0.00000	0.00000	178.897	13.98	0.00	0	201.00
\$ / R	On 28/01/2014	Any day expiry			10.45770		10.45770		10.47890	10.47890		13.78	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,158.09610		2.15810		2,179.28790	2.17929	2,158.096	17.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.39610		0.00040		0.38790	0.00039	0.396	17.44	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	448.95570		0.44896		466.94470	0.46694	448.956	13.02	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	111.25570		0.11126		108.04470	0.10804	111.256	13.02	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	242.35540		0.24236		252.21750	0.25222	242.355	14.03	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	294.65540		0.29466		283.31750	0.28332	294.655	14.03	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	238.60340		0.23860		248.27100	0.24827	238.603	14.07	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	300.90340		0.30090		289.37100	0.28937	300.903	14.07	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	234.90670		0.23491		244.38480	0.24438	234.907	14.11	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	307.20670		0.30721		295.48480	0.29548	307.207	14.11	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.50290		10.50290		10.52440	10.52440		14.14	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,204.08710		2.20409		2,225.58430	2.22558	2,204.087	16.81	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	1.18710		0.00119		1.18430	0.00118	1.187	16.81	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	602.48120		0.60248		621.63380	0.62163	602.481	12.89	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	99.58120		0.09958		97.23380	0.09723	99.581	12.89	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	359.14020		0.35914		349.52550	0.34953	359.140	14.40	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	292.04020		0.29204		303.92550	0.30393	292.040	14.40	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	288.37640		0.28838		300.15150	0.30015	288.376	14.43	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	365.47640		0.36548		355.75150	0.35575	365.476	14.43	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	284.76200		0.28476		296.42520	0.29643	284.762	14.47	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	371.86200		0.37186		362.02520	0.36203	371.862	14.47	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.50440		10.50440		10.52600	10.52600		14.15	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	273.21580		0.27322		284.49340	0.28449	273.216	14.63	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	398.81580		0.39882		388.49340	0.38849	398.816	14.63	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.50600		10.50600		10.52760	10.52760		14.17	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,425.01220		1.42501		1,446.76660	1.44677	1,425.012	14.29	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	9.01220		0.00901		9.16660	0.00917	9.012	14.29	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	9.23750		0.00924		9.39830	0.00940	9.238	14.26	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,415.23750		1.41524		1,436.99830	1.43700	1,415.238	14.26	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,405.46820		1.40547		1,427.23530	1.42724	1,405.468	14.23	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	9.46820		0.00947		9.63530	0.00964	9.468	14.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.53240		10.53240		10.55430	10.55430		14.24	263,310.00	25	92,450.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,832.97630		2.83298		2,854.84080	2.85484	2,832.976	18.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.57630		0.00058		0.54080	0.00054	0.576	18.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,334.02640		2.33403		2,355.82970	2.35583	2,334.026	16.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	1.62640		0.00163		1.52970	0.00153	1.626	16.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,837.45250		1.83745		1,859.06270	1.85906	1,837.453	15.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	5.05250		0.00505		4.76270	0.00476	5.053	15.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,300.44820		1.30045		1,322.61410	1.32261	1,300.448	13.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	18.04820		0.01805		18.31410	0.01831	18.048	13.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	984.32370		0.98432		1,005.05140	1.00505	984.324	13.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	41.92370		0.04192		40.75140	0.04075	41.924	13.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	975.48280		0.97548		996.19880	0.99620	975.483	13.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	43.08280		0.04308		41.89880	0.04190	43.083	13.21	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	966.66660		0.96667		987.37190	0.98737	966.667	13.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	44.26660		0.04427		43.07190	0.04307	44.267	13.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	888.54870		0.88855		909.15000	0.90915	888.549	13.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	56.14870		0.05615		54.85000	0.05485	56.149	13.17	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	846.17230		0.84617		866.71450	0.86671	846.172	13.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	63.77230		0.06377		62.41450	0.06241	63.772	13.15	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	804.58880		0.80459		825.07040	0.82507	804.589	13.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	72.18880		0.07219		70.77040	0.07077	72.189	13.13	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	723.99800		0.72400		744.34900	0.74435	723.998	13.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	91.59800		0.09160		90.04900	0.09005	91.598	13.08	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	647.15980		0.64716		667.36120	0.66736	647.160	13.04	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	114.75980		0.11476		113.06120	0.11306	114.760	13.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	548.74760		0.54875		565.51950	0.56552	548.748	13.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	166.34760		0.16635		161.21950	0.16122	166.348	13.40	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/03/2014		Foreign Exchange Future	10.20	Call	518.57400	0.51857	535.06190	0.53506	518.574	13.52	0.00	0	500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.20	Put	186.17400	0.18617	180.76190	0.18076	186.174	13.52	0.00	0	33,901.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.22	Call	506.87240	0.50687	523.24730	0.52325	506.872	13.57	0.00	0	2,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.22	Put	194.47240	0.19447	188.94730	0.18895	194.472	13.57	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.25	Call	489.71080	0.48971	505.91510	0.50592	489.711	13.64	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.25	Put	207.31080	0.20731	201.61510	0.20162	207.311	13.64	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.30	Call	462.14690	0.46215	478.06820	0.47807	462.147	13.76	0.00	0	40,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.30	Put	229.74690	0.22975	223.76820	0.22377	229.747	13.76	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.34	Call	441.02110	0.44102	456.71480	0.45671	441.021	13.85	0.00	0	2,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.34	Put	248.62110	0.24862	242.41480	0.24241	248.621	13.85	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.35	Call	435.86550	0.43587	451.50420	0.45150	435.866	13.88	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.35	Put	253.46550	0.25347	247.20420	0.24720	253.465	13.88	0.00	0	3,100.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.40	Call	410.84510	0.41085	426.20140	0.42620	410.845	14.00	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.40	Put	278.44510	0.27845	271.90140	0.27190	278.445	14.00	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.45	Call	387.05950	0.38706	402.13140	0.40213	387.059	14.12	0.00	0	7,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.45	Put	304.65950	0.30466	297.83140	0.29783	304.660	14.12	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.50	Call	364.47900	0.36448	379.26900	0.37927	364.479	14.24	0.00	0	500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.50	Put	332.07900	0.33208	324.96900	0.32497	332.079	14.24	0.00	0	300.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.60	Call	325.39530	0.32540	337.02000	0.33702	325.395	14.58	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.60	Put	392.99530	0.39300	382.72000	0.38272	392.995	14.58	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.61	Call	321.73240	0.32173	333.26590	0.33327	321.732	14.62	0.00	0	7,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.61	Put	399.33240	0.39933	388.96590	0.38897	399.332	14.62	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Call	307.50670	0.30751	318.68240	0.31868	307.507	14.76	0.00	0	6.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Put	425.10670	0.42511	414.38240	0.41438	425.107	14.76	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.70	Call	290.65020	0.29065	301.39430	0.30139	290.650	14.93	0.00	0	20,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.70	Put	458.25020	0.45825	447.09430	0.44709	458.250	14.93	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Call	245.78750	0.24579	255.31190	0.25531	245.788	15.45	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Put	563.38750	0.56339	551.01190	0.55101	563.388	15.45	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Call	208.47680	0.20848	216.90390	0.21690	208.477	15.97	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Put	676.07680	0.67608	662.60390	0.66260	676.077	15.97	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Call	187.35790	0.18736	194.96310	0.19496	187.358	16.32	0.00	0	400.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Put	754.95790	0.75496	740.66310	0.74066	754.958	16.32	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Call	177.82730	0.17783	184.96660	0.18497	177.827	16.50	0.00	0	250.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Put	795.42730	0.79543	780.66660	0.78067	795.427	16.50	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.20	Call	168.87550	0.16888	175.65950	0.17566	168.875	16.68	0.00	0	2,900.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.20	Put	836.47550	0.83648	821.35950	0.82136	836.476	16.68	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Call	160.46470	0.16046	166.91340	0.16691	160.465	16.86	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Put	878.06470	0.87806	862.61340	0.86261	878.065	16.86	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Call	125.44330	0.12544	130.42200	0.13042	125.443	17.76	0.00	0	10,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Put	1,093.04330	1.09304	1,076.12200	1.07612	1,093.043	17.76	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Call	99.28680	0.09929	103.31610	0.10332	99.287	18.64	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Put	1,316.88680	1.31689	1,299.01610	1.29902	1,316.887	18.64	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Call	79.78840	0.07979	82.91480	0.08291	79.788	19.51	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Put	1,547.38840	1.54739	1,528.61480	1.52861	1,547.388	19.51	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Call	65.16980	0.06517	67.60290	0.06760	65.170	20.38	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Put	1,782.76980	1.78277	1,763.30290	1.76330	1,782.770	20.38	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Call	54.09230	0.05409	55.99110	0.05599	54.092	21.25	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Put	2,021.69230	2.02169	2,001.69110	2.00169	2,021.692	21.25	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.65	Call	49.85570	0.04986	50.37480	0.05037	49.856	21.90	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.65	Put	2,167.45570	2.16746	2,146.07480	2.14607	2,167.456	21.90	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.70	Call	49.32380	0.04932	48.69250	0.04869	49.324	22.19	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.70	Put	2,216.92380	2.21692	2,194.39250	2.19439	2,216.924	22.19	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	47.94480	0.04794	47.22250	0.04722	47.945	23.06	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	2,365.54480	2.36554	2,342.92250	2.34292	2,365.545	23.06	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call	46.85300	0.04685	46.04830	0.04605	46.853	23.94	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put	2,514.45300	2.51445	2,491.74830	2.49175	2,514.453	23.94	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.25	Call	23.61520	0.02362	27.26440	0.02726	23.615	27.74	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,741.21520	3.74122	3,722.96440	3.72296	3,741.215	27.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	17.97590	0.01798	20.95410	0.02095	17.976	27.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,985.57590	3.98558	3,966.65410	3.96665	3,985.576	27.74	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.53550	10.53550	10.55750	10.55750		14.42	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,458.82710	1.45883	1,480.67390	1.48067	1,458.827	14.35	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	13.32710	0.01333	13.17390	0.01317	13.327	14.35	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,449.13380	1.44913	1,470.98870	1.47099	1,449.134	14.32	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	13.63380	0.01363	13.48870	0.01349	13.634	14.32	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,439.44710	1.43945	1,461.31090	1.46131	1,439.447	14.30	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	13.94710	0.01395	13.81090	0.01381	13.947	14.30	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.54640	10.54640	10.56850	10.56850		14.45	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,248.72350	2.24872	2,270.99040	2.27099	2,248.724	16.36	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	2.32350	0.00232	2.49040	0.00249	2.323	16.36	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	155.18870	0.15519	149.95330	0.14995	155.189	13.35	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	601.58870	0.60159	618.45330	0.61845	601.589	13.35	0.00	0	6,000.00
\$ / R	On 26/05/2014	Any day expiry			10.64180	10.64180	10.66540	10.66540		14.80	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	844.63100	0.84463	865.86210	0.86586	844.631	13.36	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	142.83100	0.14283	140.46210	0.14046	142.831	13.36	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	837.24100	0.83724	858.44280	0.85844	837.241	13.36	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	145.44100	0.14544	143.04280	0.14304	145.441	13.36	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	829.88720	0.82989	851.05710	0.85106	829.887	13.36	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	148.08720	0.14809	145.65710	0.14566	148.087	13.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.67060	10.67060	10.69500	10.69500		15.01	0.00	0	31,727.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	5.05240	0.00505	5.11790	0.00512	5.052	16.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,675.65240	2.67565	2,700.11790	2.70012	2,675.652	16.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,232.03290	2.23203	2,256.69050	2.25669	2,232.033	15.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	11.43290	0.01143	11.69050	0.01169	11.433	15.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	16.07820	0.01608	16.39170	0.01639	16.078	15.39	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,046.67820	2.04668	2,071.39170	2.07139	2,046.678	15.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,940.21910	1.94022	1,964.89900	1.96490	1,940.219	15.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	19.61910	0.01962	19.89900	0.01990	19.619	15.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,911.30140	1.91130	1,935.96890	1.93597	1,911.301	15.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	20.70140	0.02070	20.96890	0.02097	20.701	15.11	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	30.46630	0.03047	30.57600	0.03058	30.466	14.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,701.06630	1.70107	1,725.57600	1.72558	1,701.066	14.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,513.40380	1.51340	1,537.64050	1.53764	1,513.404	14.27	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	42.80380	0.04280	42.64050	0.04264	42.804	14.27	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,161.11900	1.16112	1,184.28300	1.18428	1,161.119	13.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	80.51900	0.08052	79.28300	0.07928	80.519	13.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	81.78840	0.08179	80.51450	0.08051	81.788	13.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,152.38840	1.15239	1,175.51450	1.17551	1,152.388	13.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,143.67750	1.14368	1,166.76110	1.16676	1,143.678	13.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	83.07750	0.08308	81.76110	0.08176	83.078	13.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,028.62160	1.02862	1,050.90920	1.05091	1,028.622	13.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	108.02160	0.10802	105.90920	0.10591	108.022	13.41	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	118.94020	0.11894	116.47540	0.11648	118.940	13.43	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	989.54020	0.98954	1,011.47540	1.01148	989.540	13.43	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	862.55910	0.86256	883.10230	0.88310	862.559	13.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	161.95910	0.16196	158.10230	0.15810	161.959	13.50	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	834.06910	0.83407	854.23990	0.85424	834.069	13.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	173.46910	0.17347	169.23990	0.16924	173.469	13.51	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	211.30580	0.21131	205.88720	0.20589	211.306	13.56	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	751.90580	0.75191	770.88720	0.77089	751.906	13.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	436.82830	0.43683	449.81340	0.44981	436.828	15.29	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	566.22830	0.56623	554.81340	0.55481	566.228	15.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	242.08030	0.24208	250.35350	0.25035	242.080	17.59	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,171.48030	1.17148	1,155.35350	1.15535	1,171.480	17.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,427.52770		1.42753	1,410.22150	1.41022		1,427.528	18.43	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	198.12770		0.19813	205.22150	0.20522		198.128	18.43	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	185.67170		0.18567	192.41860	0.19242		185.672	18.70	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,515.07170		1.51507	1,497.41860	1.49742		1,515.072	18.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	163.80250		0.16380	169.91790	0.16992		163.803	19.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,693.20250		1.69320	1,674.91790	1.67492		1,693.203	19.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,729.26670		1.72927	1,710.86440	1.71086		1,729.267	19.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	159.86670		0.15987	165.86440	0.16586		159.867	19.36	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	137.29640		0.13730	142.61230	0.14261		137.296	20.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,966.69640		1.96670	1,947.61230	1.94761		1,966.696	20.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	112.85620		0.11286	117.40230	0.11740		112.856	21.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,342.25620		2.34226	2,322.40230	2.32240		2,342.256	21.26	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.67860		10.67860	10.70330	10.70330			15.01	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,919.92150		1.91992	1,944.76460	1.94476		1,919.921	15.07	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	21.32150		0.02132	21.46460	0.02146		21.322	15.07	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	213.50860		0.21351	207.89970	0.20790		213.509	13.56	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	762.10860		0.76211	781.19970	0.78120		762.109	13.56	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	165.74340		0.16574	171.84900	0.17185		165.743	19.32	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,727.14340		1.72714	1,708.54900	1.70855		1,727.143	19.32	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.78400		10.78400	10.81170	10.81170			15.34	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	993.57210		0.99357	1,015.55540	1.01556		993.572	13.72	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	199.57210		0.19957	193.85540	0.19386		199.572	13.72	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	986.64440		0.98664	1,008.60980	1.00861		986.644	13.73	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	202.64440		0.20264	196.90980	0.19691		202.644	13.73	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	979.74740		0.97975	1,001.69220	1.00169		979.747	13.74	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	205.74740		0.20575	199.99220	0.19999		205.747	13.74	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	780.65840		0.78066	798.86190	0.79886		780.658	14.13	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	326.65840		0.32666	317.16190	0.31716		326.658	14.13	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	268.63770		0.26864	277.94250	0.27794		268.638	18.53	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,554.63770		1.55464	1,536.24250	1.53624		1,554.638	18.53	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.82680		10.82680	10.85560	10.85560			15.36	108,268.00	10	1,010.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,937.02690		2.93703	2,965.98360	2.96598		2,937.027	16.72	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	10.22690		0.01023	10.38360	0.01038		10.227	16.72	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,447.32250		2.44732	2,476.10840	2.47611		2,447.323	15.59	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	20.52250		0.02052	20.50840	0.02051		20.523	15.59	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,969.26470		1.96926	1,997.37030	1.99737		1,969.265	14.68	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	42.46470		0.04246	41.77030	0.04177		42.465	14.68	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	1,876.19380		1.87619	1,904.31630	1.90432		1,876.194	14.54	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	49.39380		0.04939	48.71630	0.04872		49.394	14.54	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,603.16390		1.60316	1,631.40280	1.63140		1,603.164	14.12	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	76.36390		0.07636	75.80280	0.07580		76.364	14.12	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,341.83490		1.34183	1,370.27190	1.37027		1,341.835	13.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	115.03490		0.11503	114.67190	0.11467		115.035	13.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,108.30560		1.10831	1,131.14980	1.13115		1,108.306	13.71	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	181.50560		0.18151	175.54980	0.17555		181.506	13.71	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,037.75280		1.03775	1,060.84520	1.06085		1,037.753	13.79	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	210.95280		0.21095	205.24520	0.20525		210.953	13.79	1,054,764.00	5,000	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	852.52200		0.85252	874.24200	0.87424		852.522	14.08	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	315.72200		0.31572	308.64200	0.30864		315.722	14.08	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	847.14290		0.84714	868.26960	0.86827		847.143	14.10	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	320.34290		0.32034	312.66960	0.31267		320.343	14.10	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	841.79870		0.84180	862.32800	0.86233		841.799	14.13	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	324.99870		0.32500	316.72800	0.31673		324.999	14.13	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	565.23970		0.56524	581.04610	0.58105		565.240	15.73	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	688.43970		0.68844	675.44610	0.67545		688.440	15.73	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	313.47780		0.31348	324.60800	0.32461		313.478	18.28	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,486.67780		1.48668	1,469.00800	1.46901		1,486.678	18.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	297.79630		0.29780		308.45690	0.30846	297.796	18.51	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,570.99630		1.57100		1,552.85690	1.55286	1,570.996	18.51	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	234.14910		0.23415		242.76790	0.24277	234.149	19.67	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,007.34910		2.00735		1,987.16790	1.98717	2,007.349	19.67	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	195.90800		0.19591		194.97970	0.19498	195.908	21.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,519.10800		2.51911		2,489.37970	2.48938	2,519.108	21.35	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			10.91590		10.91590		10.94690	10.94690		15.63	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	281.12680		0.28113		275.04940	0.27505	281.127	14.05	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	1,037.02680		1.03703		1,061.94940	1.06195	1,037.027	14.05	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	403.88050		0.40388		417.29180	0.41729	403.881	17.94	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	1,397.98050		1.39798		1,380.39180	1.38039	1,397.980	17.94	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.98580		10.98580		11.01880	11.01880		15.91	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	3,004.85860		3.00486		3,038.71640	3.03872	3,004.859	16.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	19.05860		0.01906		19.91640	0.01992	19.059	16.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,568.71980		2.56872		2,602.59520	2.60260	2,568.720	15.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	32.91980		0.03292		33.79520	0.03380	32.920	15.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	34.92380		0.03492		35.78670	0.03579	34.924	15.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,520.72380		2.52072		2,554.58670	2.55459	2,520.724	15.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,472.83730		2.47284		2,506.68380	2.50668	2,472.837	15.24	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	37.03730		0.03704		37.88380	0.03788	37.037	15.24	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	2,051.94120		2.05194		2,084.57880	2.08458	2,051.941	14.58	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	66.14120		0.06614		65.77880	0.06578	66.141	14.58	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	128.53210		0.12853		127.49200	0.12749	128.532	14.18	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,614.33210		1.61433		1,646.29200	1.64629	1,614.332	14.18	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,531.14070		1.53114		1,562.89520	1.56290	1,531.141	14.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	145.34070		0.14534		144.09520	0.14410	145.341	14.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,223.38130		1.22338		1,250.41000	1.25041	1,223.381	13.99	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	237.58130		0.23758		231.61000	0.23161	237.581	13.99	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	438.58500		0.43858		428.09870	0.42810	438.585	14.68	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	924.38500		0.92439		946.89870	0.94690	924.385	14.68	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	716.86700		0.71687		735.99310	0.73599	716.867	15.91	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	731.06700		0.73107		717.19310	0.71719	731.067	15.91	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	559.45740		0.55946		576.46110	0.57646	559.457	16.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	1,073.65740		1.07366		1,057.66110	1.05766	1,073.657	16.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,459.26200		1.45926		1,440.91170	1.44091	1,459.262	18.06	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	445.06200		0.44506		459.71170	0.45971	445.062	18.06	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.38170		10.38170		10.40260	10.40260		13.64	103,817.00	10	641.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	89,406.71160		0.89407		91,477.56080	0.91478	89,406.712	14.60	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	236.71160		0.00237		217.56080	0.00218	236.712	14.60	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	88,418.49540		0.88418		90,490.17500	0.90490	88,418.495	14.55	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	248.49540		0.00248		230.17500	0.00230	248.495	14.55	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	87,430.85610		0.87431		89,503.48550	0.89503	87,430.856	14.51	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	260.85610		0.00261		243.48550	0.00243	260.856	14.51	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	23,210.04710		0.23210		24,827.66570	0.24828	23,210.047	13.36	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	10,040.04710		0.10040		9,567.66570	0.09568	10,040.047	13.36	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	17,694.72420		0.17695		19,014.36560	0.19014	17,694.724	13.55	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	14,524.72420		0.14525		13,754.36560	0.13754	14,524.724	13.55	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	4,482.87760		0.04483		4,385.73060	0.04386	4,482.878	16.16	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	51,312.87760		0.51313		49,125.73060	0.49126	51,312.878	16.16	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.53240		10.53240		10.55430	10.55430		14.24	0.00	0	34.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	36,890.11860		0.36890		38,374.85280	0.38375	36,890.119	14.21	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	32,650.11860		0.32650		31,944.85280	0.31945	32,650.119	14.21	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	36,447.89960		0.36448		37,926.89750	0.37927	36,447.900	14.24	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	33,207.89960		0.33208		32,496.89750	0.32497	33,207.900	14.24	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	36,036.50230		0.36037		37,483.87730	0.37484	36,036.502	14.27	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	33,796.50230		0.33797		33,053.87730	0.33054	33,796.502	14.27	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future		10.67060	10.67060		10.69500	10.69500		15.01	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	47,656.20430	0.47656	49,040.22500	0.49040	47,656.204	14.98	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	49,596.20430	0.49596	48,540.22500	0.48540	49,596.204	14.98	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	47,271.87340	0.47272	48,647.01280	0.48647	47,271.873	15.01	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	50,211.87340	0.50212	49,147.01280	0.49147	50,211.873	15.01	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	46,898.61740	0.46899	48,265.90690	0.48266	46,898.617	15.04	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	50,838.61740	0.50839	49,765.90690	0.49766	50,838.617	15.04	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future		16.58080	16.58080		16.58070	16.58070		13.05	34,836,260.80	2,101	29,376.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,695.42390	1.69542	1,694.96730	1.69497	1,695.424	17.56	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	4.62390	0.00462	4.26730	0.00427	4.624	17.56	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,685.55030	1.68555	1,685.08990	1.68509	1,685.550	17.53	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	4.75030	0.00475	4.38990	0.00439	4.750	17.53	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,675.68030	1.67568	1,675.21600	1.67522	1,675.680	17.51	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	4.88030	0.00488	4.51600	0.00452	4.880	17.51	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future		16.80820	16.80820		16.80940	16.80940		13.44	18,556,252.80	1,104	5,632.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	3,963.58260	3.96358	3,964.25390	3.96425	3,963.583	19.64	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	5.38260	0.00538	4.85390	0.00485	5.383	19.64	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	3,814.64480	3.81464	3,815.28000	3.81528	3,814.645	19.33	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	6.44480	0.00644	5.88000	0.00588	6.445	19.33	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	2,576.72900	2.57673	2,577.62880	2.57763	2,576.729	15.49	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	18.52900	0.01853	18.22880	0.01823	18.529	15.49	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	2,537.25110	2.53725	2,538.15430	2.53815	2,537.251	15.34	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	19.05110	0.01905	18.75430	0.01875	19.051	15.34	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	2,527.38420	2.52738	2,528.28920	2.52829	2,527.384	15.31	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	19.18420	0.01918	18.88920	0.01889	19.184	15.31	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	2,517.51850	2.51752	2,518.42450	2.51842	2,517.519	15.27	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	19.31850	0.01932	19.02450	0.01902	19.318	15.27	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	2,330.31690	2.33032	2,331.24960	2.33125	2,330.317	14.59	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	22.11690	0.02212	21.84960	0.02185	22.117	14.59	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Call	1,473.32360	1.47332	1,467.97610	1.46798	1,473.324	12.47	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	65.12360	0.06512	58.57610	0.05858	65.124	12.47	0.00	0	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Call	451.21270	0.45121	443.48980	0.44349	451.213	13.79	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	643.01270	0.64301	634.08980	0.63409	643.013	13.79	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	147.07550	0.14708	147.77450	0.14777	147.075	16.10	0.00	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Put	1,738.87550	1.73888	1,738.37450	1.73837	1,738.875	16.10	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future		17.01640	17.01640		17.02090	17.02090		13.98	0.00	0	250.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,253.71470	1.25371	1,246.27390	1.24627	1,253.715	13.00	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	277.31470	0.27731	265.37390	0.26537	277.315	13.00	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,246.77770	1.24678	1,239.33670	1.23934	1,246.778	13.00	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	280.37770	0.28038	268.43670	0.26844	280.378	13.00	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,239.86350	1.23986	1,232.41880	1.23242	1,239.864	13.00	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	283.46350	0.28346	271.51880	0.27152	283.463	13.00	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	783.18550	0.78319	776.02290	0.77602	783.186	13.84	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	646.78550	0.64679	635.12290	0.63512	646.786	13.84	0.00	0	50.00
£ / R	On 15/09/2014	Foreign Exchange Future		17.25200	17.25200		17.26240	17.26240		14.54	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	1,095.21000	1.09521	1,086.93950	1.08694	1,095.210	14.04	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	683.21000	0.68321	664.53950	0.66454	683.210	14.04	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	1,090.46640	1.09047	1,082.24000	1.08224	1,090.466	14.06	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	688.46640	0.68847	669.84000	0.66984	688.466	14.06	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	1,085.73680	1.08574	1,077.56100	1.07756	1,085.737	14.07	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	693.73680	0.69374	675.16100	0.67516	693.737	14.07	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future		0.10434	0.10434		0.10448	0.10448		15.80	0.00	0	14,314.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,436.04580	0.01436	1,450.67330	0.01451	1,436.046	22.11	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	2.04580	0.00002	2.17330	0.00002	2.046	22.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	477.31740		0.00477		494.03800	0.00494	477.317	15.80	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	43.31740		0.00043		45.53800	0.00046	43.317	15.80	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	46.38880		0.00046		46.83360	0.00047	46.389	18.32	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	612.38880		0.00612		598.33360	0.00598	612.389	18.32	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10593		0.10593		0.10608	0.10608		16.33	0.00	0	75.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,609.25400		0.01609		1,626.57080	0.01627	1,609.254	16.36	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	16.65400		0.00017		18.37080	0.00018	16.654	16.36	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	756.37350		0.00756		769.38950	0.00769	756.374	16.33	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	163.77350		0.00164		161.18950	0.00161	163.774	16.33	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	282.51930		0.00283		286.36320	0.00286	282.519	18.24	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	689.91930		0.00690		678.16320	0.00678	689.919	18.24	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.91780		13.91780		13.99480	13.99480		12.68	27,835,600.00	2,000	74,875.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,717.82190		2.71782		2,794.80970	2.79481	2,717.822	20.66	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	0.02190		0.00002		0.00970	0.00001	0.022	20.66	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,474.85380		2.47485		2,551.82470	2.55182	2,474.854	19.87	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	0.05380		0.00005		0.02470	0.00002	0.054	19.87	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,424.86470		2.42486		2,501.82990	2.50183	2,424.865	19.71	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	0.06470		0.00006		0.02990	0.00003	0.065	19.71	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,374.87770		2.37488		2,451.83620	2.45184	2,374.878	19.54	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	0.07770		0.00008		0.03620	0.00004	0.078	19.54	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Call	1,668.79690		1.66880		1,745.32240	1.74532	1,668.797	17.24	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Put	0.99690		0.00100		0.52240	0.00052	0.997	17.24	0.00	0	22,875.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Put	1.18950		0.00119		0.62920	0.00063	1.190	17.07	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Call	1,618.98950		1.61899		1,695.42920	1.69543	1,618.990	17.07	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,420.19570		1.42020		1,496.11740	1.49612	1,420.196	16.42	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2.39570		0.00240		1.31740	0.00132	2.396	16.42	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,320.74540		1.32075		1,396.59710	1.39660	1,320.745	15.79	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	2.94540		0.00295		1.79710	0.00180	2.945	15.79	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Put	3.64910		0.00365		2.33190	0.00233	3.649	15.15	0.00	0	25,925.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Call	1,221.44910		1.22145		1,297.13190	1.29713	1,221.449	15.15	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Call	1,171.87480		1.17187		1,247.46330	1.24746	1,171.875	14.83	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Put	4.07480		0.00407		2.66330	0.00266	4.075	14.83	0.00	0	800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Call	1,072.91590		1.07292		1,148.29300	1.14829	1,072.916	14.19	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Put	5.11590		0.00512		3.49300	0.00349	5.116	14.19	0.00	0	15,000.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Put	6.48650		0.00649		4.61580	0.00462	6.486	13.56	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Call	974.28650		0.97429		1,049.41580	1.04942	974.286	13.56	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	827.24900		0.82725		901.91610	0.90192	827.249	12.60	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	9.44900		0.00945		7.11610	0.00712	9.449	12.60	0.00	0	6,100.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	730.13970		0.73014		804.39270	0.80439	730.140	11.97	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	12.33970		0.01234		9.59270	0.00959	12.340	11.97	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Put	33.58710		0.03359		24.59840	0.02460	33.587	12.17	0.00	0	3,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Call	551.38710		0.55139		619.39840	0.61940	551.387	12.17	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	169.93180		0.16993		206.58550	0.20659	169.932	13.06	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	252.13180		0.25213		211.78550	0.21179	252.132	13.06	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Call	121.81500		0.12181		150.33830	0.15034	121.815	13.62	0.00	0	15,250.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Put	354.01500		0.35401		305.53830	0.30554	354.015	13.62	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Put	551.17070		0.55117		492.09720	0.49210	551.171	14.55	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Call	68.97070		0.06897		86.89720	0.08690	68.971	14.55	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	39.00070		0.03900		49.88180	0.04988	39.001	15.49	0.00	0	12,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	771.20070		0.77120		705.08180	0.70508	771.201	15.49	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Call	16.15770		0.01616		20.67370	0.02067	16.158	16.99	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Put	1,148.35770		1.14836		1,075.87370	1.07587	1,148.358	16.99	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,440.74350		1.44074		1,366.21560	1.36622	1,440.744	18.06	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	8.54350		0.00854		11.01560	0.01102	8.544	18.06	0.00	0	7,500.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.12230		14.12230		14.20120	14.20120		13.46	0.00	0	26,912.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,660.03310		1.66003		1,734.33360	1.73433	1,660.033	13.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	27.73310		0.02773		23.13360	0.02313	27.733	13.62	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,650.37430		1.65037	1,724.62620	1.72463	1,650.374	13.59	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	28.07430		0.02807	23.42620	0.02343	28.074	13.59	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,640.72020		1.64072	1,714.92300	1.71492	1,640.720	13.55	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	28.42020		0.02842	23.72300	0.02372	28.420	13.55	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,506.09540		1.50610	1,579.54300	1.57954	1,506.095	13.07	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	33.79540		0.03380	28.34300	0.02834	33.795	13.07	0.00	0	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,321.99630		1.32200	1,391.61350	1.39161	1,321.996	12.84	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	49.69630		0.04970	40.41350	0.04041	49.696	12.84	0.00	0	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	149.68050		0.14968	167.43220	0.16743	149.680	16.45	0.00	0	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	1,377.38050		1.37738	1,316.23220	1.31623	1,377.380	16.45	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.31150		14.31150	14.39400	14.39400		14.00	0.00	0	0	600.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	864.34610		0.86435	920.66580	0.92067	864.346	13.25	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	342.84610		0.34285	316.66580	0.31667	342.846	13.25	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	347.20350		0.34720	320.84160	0.32084	347.203	13.27	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	858.70350		0.85870	914.84160	0.91484	858.704	13.27	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	853.09570		0.85310	909.04840	0.90905	853.096	13.28	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	351.59570		0.35160	325.04840	0.32505	351.596	13.28	0.00	0	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.52660		14.52660	14.61480	14.61480		14.50	0.00	0	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	847.98580		0.84799	904.01770	0.90402	847.986	14.25	0.00	0	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	661.38580		0.66139	629.21770	0.62922	661.386	14.25	0.00	0	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	843.65820		0.84366	899.54210	0.89954	843.658	14.27	0.00	0	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	667.05820		0.66706	634.74210	0.63474	667.058	14.27	0.00	0	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	839.35330		0.83935	895.08950	0.89509	839.353	14.29	0.00	0	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	672.75330		0.67275	640.28950	0.64029	672.753	14.29	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.74550		14.74550	14.83940	14.83940		14.95	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	384.36640		0.38437	360.82800	0.36083	384.366	13.67	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,439.86640		1.43987	1,510.22800	1.51023	1,439.866	13.67	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,433.44530		1.43345	1,503.72270	1.50372	1,433.445	13.67	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	387.94530		0.38795	364.32270	0.36432	387.945	13.67	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,427.03940		1.42704	1,497.23800	1.49724	1,427.039	13.68	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	391.53940		0.39154	367.83800	0.36784	391.539	13.68	0.00	0	0	0.00
2025	On 06/02/2014	Bond Future			110.36893		110.36893	110.59108	110.59108		0.00	0.00	0	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	621.07000		0.62107	398.92000	0.39892	621.070	0.00	0.00	0	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	0.00	0	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	631.07000		0.63107	408.92000	0.40892	631.070	0.00	0.00	0	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	0.00	0	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	641.07000		0.64107	418.92000	0.41892	641.070	0.00	0.00	0	0	0.00
2038	On 06/02/2014	Bond Future			106.44388		106.44388	106.43919	106.43919		0.00	0.00	0	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	0.00	0	0	0.00
2038	On 06/02/2014	Bond Future	106.99	Put	546.12000		0.54612	550.81000	0.55081	546.120	0.00	0.00	0	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	0.00	0	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Put	556.12000		0.55612	560.81000	0.56081	556.120	0.00	0.00	0	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	0.00	0	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put	566.12000		0.56612	570.81000	0.57081	566.120	0.00	0.00	0	0	0.00
2050	On 06/02/2014	Bond Future			111.45503		111.45503	111.44966	111.44966		0.00	0.00	0	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	1,465.03000		1.46503	1,459.66000	1.45966	1,465.030	0.00	0.00	0	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	0.00	0	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Call	1,455.03000		1.45503	1,449.66000	1.44966	1,455.030	0.00	0.00	0	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	0.00	0	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Call	1,445.03000		1.44503	1,439.66000	1.43966	1,445.030	0.00	0.00	0	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	0.00	0	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR03/R157	On 09/03/2016	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 06/02/2014	Index Future		412.96900	412.96900		411.53200	411.53200			0.00	0	0.00
AL37	On 08/05/2014	Index Future		418.40900	418.40900		416.95200	416.95200			0.00	0	0.00
AL7T	On 06/02/2014	Index Future		486.21000	486.21000		483.19400	483.19400			0.00	0	1.00
AL7T	On 08/05/2014	Index Future		492.61600	492.61600		489.55700	489.55700			0.00	0	0.00
ALBI	On 06/02/2014	Index Future		437.83300	437.83300		435.00100	435.00100			0.00	0	785.00
ALBI	On 08/05/2014	Index Future		443.60100	443.60100		440.73000	440.73000			0.00	0	85.00
ALBI	On 07/08/2014	Index Future		449.78300	449.78300		446.88100	446.88100			0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future		9.64420	9.64420		9.68840	9.68840		11.90	482,210.00	50	9,634.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,344.55960	1.34456	1,388.63860	1.38864	1,344.560	18.67	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	0.35960	0.00036	0.23860	0.00024	0.360	18.67	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	1,045.68380	1.04568	1,089.52550	1.08953	1,045.684	17.13	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	1.48380	0.00148	1.12550	0.00113	1.484	17.13	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	24.69610	0.02470	17.69830	0.01770	24.696	12.06	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	368.89610	0.36890	406.09830	0.40610	368.896	12.06	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	243.12410	0.24312	275.39910	0.27540	243.124	11.99	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	58.92410	0.05892	46.99910	0.04700	58.924	11.99	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	236.06750	0.23607	267.99870	0.26800	236.068	11.98	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	61.86750	0.06187	49.59870	0.04960	61.868	11.98	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	64.91800	0.06492	52.30180	0.05230	64.918	11.98	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	229.11800	0.22912	260.70180	0.26070	229.118	11.98	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	154.49550	0.15450	181.69020	0.18169	154.495	11.92	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	110.29550	0.11030	93.29020	0.09329	110.295	11.92	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	7.65690	0.00766	8.80430	0.00880	7.657	13.72	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	663.45690	0.66346	620.40430	0.62040	663.457	13.72	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	3.75290	0.00375	3.47550	0.00348	3.753	16.28	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	959.55290	0.95955	915.07550	0.91508	959.553	16.28	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.71900	9.71900	9.76540	9.76540		11.89	0.00	0	2,863.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	394.46450	0.39446	426.31840	0.42632	394.464	11.84	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	165.46450	0.16546	150.91840	0.15092	165.465	11.84	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	388.32520	0.38833	419.94900	0.41995	388.325	11.84	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	169.32520	0.16933	154.54900	0.15455	169.325	11.84	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	382.24260	0.38224	413.63940	0.41364	382.243	11.84	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	173.24260	0.17324	158.23940	0.15824	173.243	11.84	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.79000	9.79000	9.83830	9.83830		12.10	0.00	0	250.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	317.57020	0.31757	338.39600	0.33840	317.570	12.22	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	417.57020	0.41757	390.09600	0.39010	417.570	12.22	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	423.59600	0.42360	395.60230	0.39560	423.596	12.23	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	313.59600	0.31360	333.90230	0.33390	313.596	12.23	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	309.66690	0.30967	329.76050	0.32976	309.667	12.24	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	429.66690	0.42967	401.46050	0.40146	429.667	12.24	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.87100	9.87100	9.92290	9.92290		12.22	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	616.03480	0.61603	648.87140	0.64887	616.035	12.15	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	285.03480	0.28503	265.97140	0.26597	285.035	12.15	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	610.14000	0.61014	642.83780	0.64284	610.140	12.15	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	289.14000	0.28914	269.93780	0.26994	289.140	12.15	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	604.28550	0.60429	636.83780	0.63684	604.286	12.15	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	293.28550	0.29329	273.93780	0.27394	293.285	12.15	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future		9.89580	9.89580		9.91810	9.91810		12.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	126.82960		0.12683		138.21940	0.13822	126.830	13.04	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	171.02960		0.17103		160.11940	0.16012	171.030	13.04	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	122.83650		0.12284		133.52930	0.13353	122.836	13.07	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	177.03650		0.17704		165.42930	0.16543	177.037	13.07	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	118.94610		0.11895		129.31300	0.12931	118.946	13.11	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	183.14610		0.18315		171.21300	0.17121	183.146	13.11	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			10.01440		10.01440		10.03740	10.03740		12.67	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	331.48110		0.33148		347.34290	0.34734	331.481	12.62	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	257.08110		0.25708		249.94290	0.24994	257.081	12.62	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	326.43820		0.32644		342.20830	0.34221	326.438	12.63	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	262.03820		0.26204		254.80830	0.25481	262.038	12.63	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	321.45040		0.32145		337.12830	0.33713	321.450	12.64	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	267.05040		0.26705		259.72830	0.25973	267.050	12.64	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			113.22570		113.22570		-123.30760	-123.30760			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			669.26260		669.26260		679.97840	679.97840			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			546.94610		546.94610		567.40850	567.40850			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			292.10750		292.10750		343.24690	343.24690			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			21.96780		21.96780		25.05810	25.05810			0.00	0	0.00
CF CANDO CAFB	On 21/11/2013	Can-Do Future			61.19420		61.19420		68.50300	68.50300			0.00	0	1,100.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			116.45830		116.45830		-128.42300	-128.42300			0.00	0	2,304.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future			750.21280		750.21280		760.09090	760.09090			0.00	0	1,499.00
CF CANDO CAFI	On 12/12/2014	Can-Do Future			683.68050		683.68050		693.33230	693.33230			0.00	0	26,600.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.29540		11.29540		11.35670	11.35670		13.38	0.00	0	587.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	525.62340		0.52562		579.09600	0.57910	525.623	12.73	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	20.22340		0.02022		12.39600	0.01240	20.223	12.73	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	516.80570		0.51681		569.90730	0.56991	516.806	12.75	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	21.40570		0.02141		13.20730	0.01321	21.406	12.75	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	508.04170		0.50804		560.76110	0.56076	508.042	12.76	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	22.64170		0.02264		14.06110	0.01406	22.642	12.76	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.46980		11.46980		11.53230	11.53230		13.92	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	458.15800		0.45816		485.65810	0.48566	458.158	13.65	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	278.35800		0.27836		243.35810	0.24336	278.358	13.65	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	452.99100		0.45299		480.25230	0.48025	452.991	13.67	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	283.19100		0.28319		247.95230	0.24795	283.191	13.67	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	447.87010		0.44787		474.89710	0.47490	447.870	13.69	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	288.07010		0.28807		252.59710	0.25260	288.070	13.69	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.70630		1.70630		1.71010	1.71010		13.02	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	622.51480		0.06225		659.96110	0.06600	622.515	12.74	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	59.51480		0.00595		58.96110	0.00590	59.515	12.74	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	544.04300		0.05440		579.78920	0.05798	544.043	12.80	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	81.04300		0.00810		78.78920	0.00788	81.043	12.80	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	470.78310		0.04708		504.31840	0.05043	470.783	12.86	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	107.78310		0.01078		103.31840	0.01033	107.783	12.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 17/03/2014	Foreign Exchange Future			1.72490		1.72490		1.72910	1.72910		13.38	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	721.12040		0.07211		755.13250	0.07551	721.120	13.31	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	372.12040		0.03721		364.13250	0.03641	372.120	13.31	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	666.19570		0.06662		701.33750	0.07013	666.196	13.38	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	417.19570		0.04172		410.33750	0.04103	417.196	13.38	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	618.64380		0.06186		650.62230	0.06506	618.644	13.55	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	469.64380		0.04696		459.62230	0.04596	469.644	13.55	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			113.04802		113.04802		113.04255	113.04255			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	2,058.02000		2.05802		2,052.55000	2.05255	2,058.020		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	2,048.02000		2.04802		2,042.55000	2.04255	2,048.020		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	2,038.02000		2.03802		2,032.55000	2.03255	2,038.020		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.74283		83.62499		9.86040	82.76873			0.00	0	6,292.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	1,511.18000		1.51118		2,367.44000	2.36744	1,511.180		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	1,435.65000		1.43565		2,291.91000	2.29191	1,435.650		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	1,360.23000		1.36023		2,216.49000	2.21649	1,360.230		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.86333		80.94469		9.98495	80.07648			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	2,381.52000		2.38152		3,249.73000	3.24973	2,381.520		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	2,306.23000		2.30623		3,174.44000	3.17444	2,306.230		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	2,231.04000		2.23104		3,099.25000	3.09925	2,231.040		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 06/02/2014	GOVI			437.34900		437.34900		434.62100	434.62100			0.00	0	368.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	26,410.00000		2.64100		53,690.00000	5.36900	26,410.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	26,510.00000		2.65100		53,790.00000	5.37900	26,510.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	26,610.00000		2.66100		53,890.00000	5.38900	26,610.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			449.28600		449.28600		446.48900	446.48900			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	107,040.00000		10.70400		135,010.00000	13.50100	107,040.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	107,140.00000		10.71400		135,110.00000	13.51100	107,140.000		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	107,240.00000		10.72400		135,210.00000	13.52100	107,240.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 31/01/2038		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/02/2014		Index Future	200.25000	200.25000		200.14800	200.14800			0.00	0	1,328.00
IGOV	On 08/05/2014		Index Future	202.91200	202.91200		202.80800	202.80800			0.00	0	7.00
ILBI	On 06/02/2014		Index Future	541.95500	541.95500		551.30700	551.30700			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	5.19000	94.81000		5.19000	94.81000			0.00	0	100.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.22000	94.78000		5.22000	94.78000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.23000	94.77000		5.25000	94.75000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.30000	94.70000		5.33000	94.67000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.35000	94.65000		5.38000	94.62000			0.00	0	400.00
JIBAR FUTURE	On 16/04/2014		Jibar Tradeable Future	5.48000	94.52000		5.52000	94.48000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.75000	94.25000		5.85000	94.15000			0.00	0	4,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.20000	93.80000		6.33000	93.67000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.49000	93.51000		6.65000	93.35000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.81000	93.19000		6.99000	93.01000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.10000	92.90000		7.30000	92.70000			2,319,500.00	100	2,200.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.39000	92.61000		7.59000	92.41000			0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.54290	8.54290		8.56860	8.56860		9.46	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	407.39540	0.40740		432.90670	0.43291	407.395	9.98	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Put	4.49540	0.00450		4.30670	0.00431	4.495	9.98	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Call	397.85630	0.39786		423.19640	0.42320	397.856	9.97	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Put	4.95630	0.00496		4.59640	0.00460	4.956	9.97	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Call	388.35800	0.38836		413.63910	0.41364	388.358	9.96	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Put	5.45800	0.00546		5.03910	0.00504	5.458	9.96	0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.61920	8.61920		8.64650	8.64650		10.53	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Call	530.24820	0.53025		554.78440	0.55478	530.248	10.72	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Put	51.04820	0.05105		48.28440	0.04828	51.048	10.72	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Call	521.90060	0.52190		546.37890	0.54638	521.901	10.70	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Put	52.70060	0.05270		49.87890	0.04988	52.701	10.70	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Call	513.80590	0.51381		538.01840	0.53802	513.806	10.69	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Put	54.60590	0.05461		51.51840	0.05152	54.606	10.69	0.00	0	0.00
R / ¥EN	On 13/12/2013		Foreign Exchange Future	9.62260	9.62260	0.10391	9.61060	9.61060		16.24	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Call	1,468.02310	0.14680	0.10391	1,462.32340	0.14623	1,468.023	16.16	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Put	2,142.02310	0.21420	0.10391	2,256.32340	0.22563	2,142.023	16.16	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Call	1,424.44500	0.14244	0.10391	1,420.11400	0.14201	1,424.445	16.15	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Put	2,198.44500	0.21984	0.10391	2,314.11400	0.23141	2,198.445	16.15	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Call	1,381.74450	0.13817	0.10391	1,378.75190	0.13788	1,381.745	16.15	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Put	2,255.74450	0.22557	0.10391	2,372.75190	0.23728	2,255.745	16.15	0.00	0	0.00
R023	On 06/02/2014		Bond Future	8.02906	101.73394		8.14691	100.99817			0.00	0	11,259.00
R023	On 06/02/2014	7.84	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.84	Put	1,195.27000	1.19527		1,931.04000	1.93104	1,195.270		0.00	0	0.00
R023	On 06/02/2014	7.85	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.85	Put	1,131.59000	1.13159		1,867.36000	1.86736	1,131.590		0.00	0	0.00
R023	On 06/02/2014	7.86	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.86	Put	1,067.95000	1.06795		1,803.72000	1.80372	1,067.950		0.00	0	0.00

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 08/05/2014	Bond Future			8.13433		99.15769		8.25715	98.41145			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	3,396.96000		3.39696	4,143.20000	4.14320	3,396.960			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Put	3,333.21000		3.33321	4,079.45000	4.07945	3,333.210			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Call	0.00000		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	3,269.51000		3.26951	4,015.75000	4.01575	3,269.510			0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.28345		116.29093		6.40569	116.09563		2.21	11,629,093.00	100	32,109.00
R157	On 06/02/2014	Bond Future	5.64	Call	130.75000		0.13075	77.47000	0.07747	130.750		2.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,166.57000		1.16657	1,308.59000	1.30859	1,166.570		2.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	134.08000		0.13408	79.81000	0.07981	134.080		2.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,153.70000		1.15370	1,294.73000	1.29473	1,153.700		2.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	137.47000		0.13747	82.21000	0.08221	137.470		2.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,140.90000		1.14090	1,280.94000	1.28094	1,140.900		2.14	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.47763		111.01522		6.62551	110.81649		2.12	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	109.25000		0.10925	51.08000	0.05108	109.250		2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,861.59000		1.86159	2,002.15000	2.00215	1,861.590		2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	111.11000		0.11111	52.18000	0.05218	111.110		2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,849.69000		1.84969	1,989.49000	1.98949	1,849.690		2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	112.99000		0.11299	53.31000	0.05331	112.990		2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,837.81000		1.83781	1,976.86000	1.97686	1,837.810		2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.67408		112.56400		6.85609	112.36523		1.82	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	735.41000		0.73541	572.42000	0.57242	735.410		1.82	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	663.35000		0.66335	699.13000	0.69913	663.350		1.82	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	741.03000		0.74103	577.90000	0.57790	741.030		1.82	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	658.05000		0.65805	693.69000	0.69369	658.050		1.82	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	747.06000		0.74706	583.41000	0.58341	747.060		1.82	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	653.16000		0.65316	688.28000	0.68828	653.160		1.82	0.00	0	0.00
R157	On 06/11/2014	Bond Future			7.02958		107.30561		7.26865	107.10473		1.61	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	367.99000		0.36799	326.72000	0.32672	367.990		1.56	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,078.37000		1.07837	1,237.98000	1.23798	1,078.370		1.56	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	370.82000		0.37082	329.25000	0.32925	370.820		1.56	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,072.69000		1.07269	1,232.00000	1.23200	1,072.690		1.56	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	373.66000		0.37366	331.78000	0.33178	373.660		1.56	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,067.03000		1.06703	1,226.03000	1.22603	1,067.030		1.56	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.29076		118.74865		8.41303	117.68615		13.27	11,874,865.00	100	55,933.00
R186	On 06/02/2014	Bond Future	7.74	Call	1,172.56000		1.17256	871.85000	0.87185	1,172.560		12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	6,130.68000		6.13068	6,892.47000	6.89247	6,130.680		12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	1,196.35000		1.19635	891.18000	0.89118	1,196.350		12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	6,061.87000		6.06187	6,819.20000	6.81920	6,061.870		12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	1,220.48000		1.22048	910.82000	0.91082	1,220.480		12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,993.49000		5.99349	6,746.33000	6.74633	5,993.490		12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	5,368.37000		5.36837	4,593.99000	4.59399	5,368.370		13.39	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,446.65000		1.44665	1,734.77000	1.73477	1,446.650		13.39	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.39227		120.31308		8.51918	119.23576		13.18	12,031,308.00	100	640.00
R186	On 08/05/2014	Bond Future	7.09	Call	834.24000		0.83424	618.03000	0.61803	834.240		12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,744.67000		12.74467	13,605.78000	13.60578	12,744.670		12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	847.50000		0.84750	628.67000	0.62867	847.500		12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,660.19000		12.66019	13,518.68000	13.51868	12,660.190		12.83	0.00	0	0.00



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 08/05/2014	Bond Future	7.11	Call	860.92000		0.86092		639.45000	0.63945	860.920	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,575.98000		12.57598	13,431.83000	13.43183	12,575.980	12.83	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,524.33000		1.52433	1,208.51000	1.20851	1,524.330	12.83	0.00	0	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,509.94000		9.50994	10,271.44000	10.27144	9,509.940	12.83	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	4,847.54000		4.84754	4,204.07000	4.20407	4,847.540	13.18	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,932.14000		3.93214	4,365.99000	4.36599	3,932.140	13.18	0.00	0	0	1,933.00
R186	On 07/08/2014	Bond Future			8.48667		116.69938	8.61794	115.60991		13.29	0.00	0	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	6,135.47000		6.13547	6,659.91000	6.65991	6,135.470	13.13	0.00	0	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,475.92000		4.47592	3,910.89000	3.91089	4,475.920	13.13	0.00	0	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,514.06000		4.51406	3,946.17000	3.94617	4,514.060	13.14	0.00	0	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	6,088.43000		6.08843	6,610.01000	6.61001	6,088.430	13.14	0.00	0	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,552.39000		4.55239	3,981.63000	3.98163	4,552.390	13.14	0.00	0	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	6,041.66000		6.04166	6,560.37000	6.56037	6,041.660	13.14	0.00	0	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	7,203.33000		7.20333	6,482.04000	6.48204	7,203.330	13.38	0.00	0	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,660.96000		3.66096	4,029.14000	4.02914	3,660.960	13.38	0.00	0	0	840.00
R186	On 06/11/2014	Bond Future			8.58784		118.30615	8.72398	117.20240		12.93	0.00	0	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	4,344.75000		4.34475	3,973.79000	3.97379	4,344.750	12.71	0.00	0	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	8,082.90000		8.08290	8,815.69000	8.81569	8,082.900	12.71	0.00	0	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	4,378.95000		4.37895	4,005.68000	4.00568	4,378.950	12.71	0.00	0	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	8,031.79000		8.03179	8,762.27000	8.76227	8,031.790	12.71	0.00	0	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	4,412.84000		4.41284	4,037.71000	4.03771	4,412.840	12.72	0.00	0	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	7,980.46000		7.98046	8,709.08000	8.70908	7,980.460	12.72	0.00	0	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	8,597.71000		8.59771	8,002.20000	8.00220	8,597.710	13.12	0.00	0	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,980.30000		3.98030	4,488.54000	4.48854	3,980.300	13.12	0.00	0	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 06/02/2014	Bond Future			277.10247		277.10247	277.78541	277.78541		0.00		0	0	2,049.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00		0	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	2,887.53000		2.88753	2,204.59000	2.20459	2,887.530	0.00		0	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	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	2,897.53000		2.89753	2,214.59000	2.21459	2,897.530	0.00		0	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	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	2,907.53000		2.90753	2,224.59000	2.22459	2,907.530	0.00		0	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.56149		104.72203	4.68442	104.61682		1.15		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	630.74000		0.63074	523.78000	0.52378	630.740	1.18		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	52.15000		0.05215	50.40000	0.05040	52.150	1.18		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	637.84000		0.63784	530.75000	0.53075	637.840	1.18		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	50.76000		0.05076	48.88000	0.04888	50.760	1.18		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	645.08000		0.64508	537.90000	0.53790	645.080	1.18		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	49.51000		0.04951	47.54000	0.04754	49.510	1.18		0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.24567		106.10167	4.42204	105.99428		0.90		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	443.79000		0.44379	338.83000	0.33883	443.790	0.91		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	143.31000		0.14331	145.74000	0.14574	143.310	0.91		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	447.88000		0.44788	342.66000	0.34266	447.880	0.91		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	141.34000		0.14134	143.51000	0.14351	141.340	0.91		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	451.98000		0.45198	346.52000	0.34652	451.980	0.91		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	139.38000		0.13938	141.31000	0.14131	139.380	0.91		0.00	0	0.00
R201	On 07/08/2014	Bond Future			3.24966		103.17170	3.54044	103.06538		0.60		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 07/08/2014	Bond Future	5.29	Call	764.66000		0.76466		649.80000	0.64980	764.660	0.63	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	23.22000		0.02322		14.68000	0.01468	23.220	0.63	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	767.95000		0.76795		653.14000	0.65314	767.950	0.63	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	22.90000		0.02290		14.41000	0.01441	22.900	0.63	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	771.22000		0.77122		656.48000	0.65648	771.220	0.63	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	22.57000		0.02257		14.15000	0.01415	22.570	0.63	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/02/2014	Bond Future			209.33553		209.33553		208.07292	208.07292			0.00	0	43,449.00
R202	On 06/02/2014	Bond Future	208.99	Call	345.53000		0.34553		0.00000	0.00000	345.530		0.00	0	0.00
R202	On 06/02/2014	Bond Future	208.99	Put	0.00000		0.00000		917.08000	0.91708	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	335.53000		0.33553		0.00000	0.00000	335.530		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Put	0.00000		0.00000		927.08000	0.92708	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	325.53000		0.32553		0.00000	0.00000	325.530		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	0.00000		0.00000		937.08000	0.93708	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.06443		107.08605		7.14988	106.81361		4.67	0.00	0	8,517.00
R203	On 06/02/2014	Bond Future	5.95	Call	66.88000		0.06688		38.16000	0.03816	66.880		0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,702.06000		3.70206		3,945.78000	3.94578	3,702.060		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	118.05000		0.11805		74.42000	0.07442	118.050		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,122.53000		3.12253		3,351.34000	3.35134	3,122.530		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	121.46000		0.12146		76.92000	0.07692	121.460		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,092.87000		3.09287		3,320.77000	3.32077	3,092.870		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	124.95000		0.12495		79.49000	0.07949	124.950		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,063.30000		3.06330		3,290.28000	3.29028	3,063.300		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	638.78000		0.63878		500.31000	0.50031	638.780		0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,358.54000		1.35854		1,492.51000	1.49251	1,358.540		0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.21296		104.33657		7.30608	104.05972		4.76	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	151.23000		0.15123		94.33000	0.09433	151.230		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,655.17000		4.65517		4,875.12000	4.87512	4,655.170		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	154.13000		0.15413		96.40000	0.09640	154.130		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,626.69000		4.62669		4,845.81000	4.84581	4,626.690		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	157.07000		0.15707		98.51000	0.09851	157.070		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,598.25000		4.59825		4,816.54000	4.81654	4,598.250		0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	879.95000		0.87995		707.61000	0.70761	879.950		0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,998.03000		1.99803		2,102.54000	2.10254	1,998.030		0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,674.34000		1.67434		1,444.15000	1.44415	1,674.340		0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,119.19000		1.11919		1,165.85000	1.16585	1,119.190		0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.35346		105.79162		7.45425	105.51349		4.42	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	960.55000		0.96055		792.85000	0.79285	960.550		0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,392.10000		2.39210		2,502.53000	2.50253	2,392.100		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,673.78000		1.67378		1,747.12000	1.74712	1,673.780		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,498.18000		1.49818		1,293.39000	1.29339	1,498.180		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,660.00000		1.66000		1,732.51000	1.73251	1,660.000		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,512.10000		1.51210		1,306.48000	1.30648	1,512.100		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,526.08000		1.52608		1,319.64000	1.31964	1,526.080		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,646.30000		1.64630		1,717.99000	1.71799	1,646.300		0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.53275		103.08764		7.64342	102.80626		4.28	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	963.46000		0.96346		853.33000	0.85333	963.460		0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,747.08000		2.74708		2,918.33000	2.91833	2,747.080		0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	972.48000		0.97248		861.67000	0.86167	972.480		0.00	0	0.00

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 06/11/2014	Bond Future	6.85	Put	2,730.08000		2.73008	2,900.65000	2.90065		2,730.080	4.16	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	981.56000		0.98156	870.08000	0.87008		981.560	4.16	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,713.14000		2.71314	2,883.04000	2.88304		2,713.140	4.16	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 06/02/2014	Bond Future			9.19640		93.64043	9.30785	92.64738				0.00	0	1,652.00
R2037	On 06/02/2014	Bond Future	9.37	Call	1,539.42000		1.53942	546.37000	0.54637		1,539.420		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	1,626.85000		1.62685	633.80000	0.63380		1,626.850		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	1,714.14000		1.71414	721.09000	0.72109		1,714.140		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			9.29839		94.87405	9.41353	93.86710				0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	628.35000		0.62835	0.00000	0.00000		628.350		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000	378.60000	0.37860		0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	715.55000		0.71555	0.00000	0.00000		715.550		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000	291.40000	0.29140		0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	802.61000		0.80261	0.00000	0.00000		802.610		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000	204.34000	0.20434		0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.39691		91.93923	9.51555	90.92057				0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	3,178.22000		3.17822	4,196.88000	4.19688		3,178.220		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	3,086.78000		3.08678	4,105.44000	4.10544		3,086.780		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	9.06	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	2,995.48000		2.99548	4,014.14000	4.01414		2,995.480		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.31156		103.90084	7.40566	103.51617			7.00	0.00	0	28,279.00
R204	On 06/02/2014	Bond Future	6.39	Call	232.55000		0.23255	116.77000	0.11677		232.550		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,094.69000		4.09469	4,363.58000	4.36358		4,094.690		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	238.15000		0.23815	120.45000	0.12045		238.150		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,057.44000		4.05744	4,324.41000	4.32441		4,057.440		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	243.87000		0.24387	124.22000	0.12422		243.870		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,020.33000		4.02033	4,285.35000	4.28535		4,020.330		0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.44303		105.26968	7.54359	104.87918			6.43	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	259.76000		0.25976	149.32000	0.14932		259.760		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,903.95000		5.90395	6,184.01000	6.18401		5,903.950		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	264.37000		0.26437	152.46000	0.15246		264.370		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,867.01000		5.86701	6,145.60000	6.14560		5,867.010		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	269.03000		0.26903	155.67000	0.15567		269.030		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,830.13000		5.83013	6,107.27000	6.10727		5,830.130		0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.56642		102.70598	7.67324	102.31258			6.61	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,541.19000		2.54119	2,553.98000	2.55398		2,541.190		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,073.19000		2.07319	1,692.58000	1.69258		2,073.190		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,090.88000		2.09088	1,709.09000	1.70909		2,090.880		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,521.77000		2.52177	2,533.38000	2.53338		2,521.770		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,108.66000		2.10866	1,725.70000	1.72570		2,108.660		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,502.45000		2.50245	2,512.89000	2.51289		2,502.450		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,723.22000		2.72322	2,312.09000	2.31209		2,723.220		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,938.51000		1.93851	1,920.78000	1.92078		1,938.510		0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.70932		104.12010	7.82376	103.72183			6.39	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,527.18000		1.52718	1,246.21000	1.24621		1,527.180		0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	4,075.18000		4.07518	4,192.48000	4.19248		4,075.180		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,540.09000		1.54009	1,257.95000	1.25795		1,540.090		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 06/11/2014	Bond Future	7.00	Put	4,052.14000		4.05214		4,168.27000	4.16827	4,052.140	6.26	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,553.09000		1.55309		1,269.76000	1.26976	1,553.090	6.26	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	4,029.19000		4.02919		4,144.13000	4.14413	4,029.190	6.26	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	3,154.89000		3.15489		2,793.24000	2.79324	3,154.890	6.45	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,181.50000		2.18150		2,218.12000	2.21812	2,181.500	6.45	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 15/01/2014	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.58147		98.97330		7.67980	98.51647		8.49	0.00	0	18,702.00
R207	On 06/02/2014	Bond Future	6.64	Call	266.28000		0.26628		155.96000	0.15596	266.280	8.25	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,774.71000		4.77471		5,121.22000	5.12122	4,774.710	8.25	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	272.61000		0.27261		160.48000	0.16048	272.610	8.25	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,731.84000		4.73184		5,076.54000	5.07654	4,731.840	8.25	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	279.05000		0.27905		165.11000	0.16511	279.050	8.25	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,689.12000		4.68912		5,032.01000	5.03201	4,689.120	8.25	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.70737		100.27720		7.81136	99.81357		8.06	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	283.70000		0.28370		189.60000	0.18960	283.700	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,364.63000		7.36463		7,734.16000	7.73416	7,364.630	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	288.61000		0.28861		193.28000	0.19328	288.610	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,320.88000		7.32088		7,689.18000	7.68918	7,320.880	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	293.59000		0.29359		197.02000	0.19702	293.590	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,277.22000		7.27722		7,644.28000	7.64428	7,277.220	7.84	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.82625		98.03499		7.93569	97.56731		8.13	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,423.34000		2.42334		2,108.01000	2.10801	2,423.340	8.07	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	3,009.43000		3.00943		3,161.78000	3.16178	3,009.430	8.07	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,986.50000		2.98650		3,137.58000	3.13758	2,986.500	8.07	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,443.57000		2.44357		2,126.97000	2.12697	2,443.570	8.07	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,463.90000		2.46390		2,146.04000	2.14604	2,463.900	8.07	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,963.69000		2.96369		3,113.51000	3.11351	2,963.690	8.07	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.95478		99.38475		8.07053	98.91124		8.09	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	2,046.49000		2.04649		1,772.81000	1.77281	2,046.490	7.96	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,609.34000		4.60934		4,809.17000	4.80917	4,609.340	7.96	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	2,062.47000		2.06247		1,787.64000	1.78764	2,062.470	7.96	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,582.98000		4.58298		4,781.66000	4.78166	4,582.980	7.96	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	2,078.52000		2.07852		1,802.55000	1.80255	2,078.520	7.96	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,556.71000		4.55671		4,754.25000	4.75425	4,556.710	7.96	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.75005		97.07112		7.85800	96.50959		9.57	4,562,342.64	47	10,350.00
R208	On 06/02/2014	Bond Future	6.74	Call	240.57000		0.24057		124.96000	0.12496	240.570	9.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,699.34000		5.69934		6,145.26000	6.14526	5,699.340	9.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	246.61000		0.24661		128.95000	0.12895	246.610	9.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,649.47000		5.64947		6,093.34000	6.09334	5,649.470	9.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	253.06000		0.25306		133.03000	0.13303	253.060	9.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 06/02/2014	Bond Future	6.76	Put	5,600.05000		5.60005		6,041.55000	6.04155	5,600.050	9.29	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.86250		94.95395		7.97573	94.38431		9.39	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	266.83000		0.26683		153.70000	0.15370	266.830	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,634.53000		8.63453		9,091.04000	9.09104	8,634.530	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	271.70000		0.27170		156.97000	0.15697	271.700	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,583.39000		8.58339		9,038.30000	9.03830	8,583.390	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	276.64000		0.27664		160.31000	0.16031	276.640	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,532.34000		8.53234		8,985.65000	8.98565	8,532.340	9.13	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.96741		96.27820		8.08567	95.70292		8.98	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,399.25000		3.39925		3,607.51000	3.60751	3,399.250	8.92	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,528.05000		2.52805		2,161.03000	2.16103	2,528.050	8.92	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,550.72000		2.55072		2,182.37000	2.18237	2,550.720	8.92	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,372.55000		3.37255		3,579.48000	3.57948	3,372.550	8.92	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,573.50000		2.57350		2,203.84000	2.20384	2,573.500	8.93	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,346.00000		3.34600		3,551.62000	3.55162	3,346.000	8.93	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	3,772.61000		3.77261		3,337.46000	3.33746	3,772.610	9.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,261.36000		2.26136		2,401.49000	2.40149	2,261.360	9.07	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.08551		94.20736		8.20962	93.62467		9.10	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	2,036.75000		2.03675		1,691.48000	1.69148	2,036.750	8.89	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	5,140.47000		5.14047		5,377.89000	5.37789	5,140.470	8.89	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	2,054.54000		2.05454		1,707.66000	1.70766	2,054.540	8.90	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	5,109.23000		5.10923		5,345.04000	5.34504	5,109.230	8.90	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	2,072.43000		2.07243		1,723.94000	1.72394	2,072.430	8.90	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	5,078.11000		5.07811		5,312.31000	5.31231	5,078.110	8.90	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	4,435.77000		4.43577		3,959.95000	3.95995	4,435.770	9.19	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,507.05000		2.50705		2,613.92000	2.61392	2,507.050	9.19	0.00	0	1,520.00
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 06/02/2014	Bond Future			9.06454		75.60216		9.18068	74.74339		19.51	6,350,581.44	84	23,202.00
R209	On 06/02/2014	Bond Future	8.54	Call	1,271.86000		1.27186		1,123.96000	1.12396	1,271.860	19.16	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,355.66000		5.35566		6,066.53000	6.06653	5,355.660	19.16	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	1,294.48000		1.29448		1,143.75000	1.14375	1,294.480	19.16	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,297.15000		5.29715		6,005.19000	6.00519	5,297.150	19.16	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	1,317.37000		1.31737		1,163.89000	1.16389	1,317.370	19.17	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,239.05000		5.23905		5,944.34000	5.94434	5,239.050	19.17	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.15657		73.45373		9.27629	72.58308		20.19	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	896.48000		0.89648		697.81000	0.69781	896.480	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,654.81000		11.65481		12,326.79000	12.32679	11,654.810	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	909.51000		0.90951		708.68000	0.70868	909.510	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,577.18000		11.57718		12,247.00000	12.24700	11,577.180	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	922.69000		0.92269		719.69000	0.71969	922.690	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,499.84000		11.49984		12,167.49000	12.16749	11,499.840	19.70	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.24298		74.47825		9.36602	73.59724		19.61	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	4,258.71000		4.25871		3,850.21000	3.85021	4,258.710	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,749.73000		5.74973		6,222.24000	6.22224	5,749.730	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	4,291.37000		4.29137		3,880.78000	3.88078	4,291.370	19.39	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,707.81000		5.70781		6,178.23000	6.17823	5,707.810	19.39	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,324.16000		4.32416		3,911.48000	3.91148	4,324.160	19.39	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,666.14000		5.66614		6,134.47000	6.13447	5,666.140	19.39	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.33484		72.35884		9.46156	71.46614		19.95	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
R209	On 06/11/2014	Bond Future	8.99	Call	4,547.07000		4.54707		4,049.47000	4.04947	4,547.070	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	7,067.19000		7.06719		7,462.29000	7.46229	7,067.190	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,578.00000		4.57800		4,078.49000	4.07849	4,578.000	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	7,023.12000		7.02312		7,416.31000	7.41631	7,023.120	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,609.04000		4.60904		4,107.62000	4.10762	4,609.040	19.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,979.27000		6.97927		7,370.55000	7.37055	6,979.270	19.71	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/02/2014	Bond Future			159.80612		159.80612		159.99462	159.99462			0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	1,683.88000		1.68388		1,495.38000	1.49538	1,683.880		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	1,693.88000		1.69388		1,505.38000	1.50538	1,693.880		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	1,703.88000		1.70388		1,515.38000	1.51538	1,703.880		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/02/2014	Bond Future			129.00820		129.00820		129.02476	129.02476			0.00	0	522.00
R211	On 06/02/2014	Bond Future	128.99	Call	18.20000		0.01820		34.76000	0.03476	18.200		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	8.20000		0.00820		24.76000	0.02476	8.200		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		14.76000	0.01476	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Put	1.80000		0.00180		0.00000	0.00000	1.800		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/02/2014	Bond Future			131.16799		131.16799		131.17091	131.17091			0.00	0	21,791.00
R212	On 06/02/2014	Bond Future	132.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	132.99	Put	1,822.01000		1.82201		1,819.09000	1.81909	1,822.010		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	1,832.01000		1.83201		1,829.09000	1.82909	1,832.010		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	1,842.01000		1.84201		1,839.09000	1.83909	1,842.010		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.91214		86.56234		9.04423	85.56558		17.17	0.00	0	19,947.00
R213	On 06/02/2014	Bond Future	8.29	Call	1,064.51000		1.06451		911.48000	0.91148	1,064.510	16.85	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	6,002.92000		6.00292		6,846.65000	6.84665	6,002.920	16.85	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	1,084.62000		1.08462		928.68000	0.92868	1,084.620	16.85	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,940.35000		5.94035		6,781.17000	6.78117	5,940.350	16.85	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	1,104.98000		1.10498		946.11000	0.94611	1,104.980	16.86	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,878.14000		5.87814		6,716.03000	6.71603	5,878.140	16.86	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.00883		84.16514		9.14514	83.15461		17.98	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	863.60000		0.86360		665.42000	0.66542	863.600	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	12,090.63000		12.09063		12,902.98000	12.90298	12,090.630	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	876.08000		0.87608		675.69000	0.67569	876.080	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	12,013.41000		12.01341		12,823.55000	12.82355	12,013.410	17.56	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
R213	On 08/05/2014	Bond Future	7.66	Call	888.70000		0.88870		686.08000	0.68608	888.700	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,936.45000		11.93645	12,744.36000	12.74436	11,936.450	11,936.450	17.56	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.10081		85.33886	9.24116	84.31624			17.57	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,202.12000		4.20212	3,729.26000	3.72926	4,202.120	4,202.120	17.40	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	6,152.69000		6.15269	6,702.45000	6.70245	6,152.690	6,152.690	17.40	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	6,109.13000		6.10913	6,656.48000	6.65648	6,109.130	6,109.130	17.40	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,234.57000		4.23457	3,759.30000	3.75930	4,234.570	4,234.570	17.40	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,267.15000		4.26715	3,789.49000	3.78949	4,267.150	4,267.150	17.40	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	6,065.79000		6.06579	6,610.75000	6.61075	6,065.790	6,065.790	17.40	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.20051		82.97569	9.34530	81.93948			17.80	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,624.83000		4.62483	4,075.41000	4.07541	4,624.830	4,624.830	17.62	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	7,290.13000		7.29013	7,776.92000	7.77692	7,290.130	7,290.130	17.62	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,656.02000		4.65602	4,104.42000	4.10442	4,656.020	4,656.020	17.62	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	7,245.71000		7.24571	7,730.32000	7.73032	7,245.710	7,245.710	17.62	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,687.31000		4.68731	4,133.55000	4.13355	4,687.310	4,687.310	17.63	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	7,201.48000		7.20148	7,683.93000	7.68393	7,201.480	7,201.480	17.63	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.21736		76.03418	9.32858	75.19173			20.60	0.00	0	2,927.00
R214	On 06/02/2014	Bond Future	8.99	Call	2,224.39000		2.22439	1,946.01000	1.94601	2,224.390	2,224.390	20.47	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,998.78000		3.99878	4,562.85000	4.56285	3,998.780	3,998.780	20.47	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	2,256.19000		2.25619	1,974.45000	1.97445	2,256.190	2,256.190	20.47	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,951.02000		3.95102	4,511.73000	4.51173	3,951.020	3,951.020	20.47	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	2,288.24000		2.28824	2,003.13000	2.00313	2,288.240	2,288.240	20.48	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,903.66000		3.90366	4,461.00000	4.46100	3,903.660	3,903.660	20.48	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.30867		73.75102	9.42335	72.89685			21.20	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	3,226.66000		3.22666	2,835.29000	2.83529	3,226.660	3,226.660	20.96	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,692.10000		5.69210	6,154.90000	6.15490	5,692.100	5,692.100	20.96	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	3,258.19000		3.25819	2,864.35000	2.86435	3,258.190	3,258.190	20.96	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,644.15000		5.64415	6,104.48000	6.10448	5,644.150	5,644.150	20.96	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	3,289.89000		3.28989	2,893.57000	2.89357	3,289.890	3,289.890	20.97	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	5,596.50000		5.59650	6,054.35000	6.05435	5,596.500	5,596.500	20.97	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.27978		98.50682	9.37578	97.57592				0.00	0	10,220.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	1,889.91000		1.88991	2,820.81000	2.82081	1,889.910	1,889.910		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	1,788.64000		1.78864	2,719.54000	2.71954	1,788.640	1,788.640		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	1,687.56000		1.68756	2,618.46000	2.61846	1,687.560	1,687.560		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.37370		95.38262	9.47284	94.43874				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	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	3,307.29000		3.30729	4,251.17000	4.25117	3,307.290	3,307.290		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	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	3,205.16000		3.20516	4,149.04000	4.14904	3,205.160	3,205.160		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	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	3,103.22000		3.10322	4,047.10000	4.04710	3,103.220	3,103.220		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			20,328.97000		20,328.97000	20,395.73000	20,395.73000				0.00	0	0.00

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>Total for Derivatives :</b>										<b>953,802,781.28</b>	<b>89,989</b>	<b>2 416 853.00</b>
<b><u>i-Bonds</u></b>												
AA02	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.71108				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.83500	104.25329	6.83500	104.19524				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.94683				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.47500	104.79887	8.47500	104.72681				0.00	0	3,580,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	99.78773				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	99.88719				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.34000	95.82860	9.34000	95.75732				0.00	0	80,000,000.00
AB06	On 27/03/2015	Spot Bond	7.18500	102.31168	7.18500	102.25185				392,301,000,000.00	54,600,000	390,000,000.00
AB07	On 07/03/2014	Spot Bond	5.32000	102.76732	5.32000	102.72311				0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.21277				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.61000	105.32297	8.61000	105.24941				0.00	0	810,000,000.00
ABCP12	On 20/09/2014	Spot Bond	0.86000	135.33541	0.86000	135.28682				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.30000	131.03579	2.30000	265.73744				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.81921				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.23843				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.57887				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.06531				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.11358				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.14562				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.29825				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.54500	106.90215	7.54500	106.83656				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.16232				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.57000	103.71361	6.57000	103.65806				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.69526				0.00	0	150,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL12B	On 08/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.88094			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.73066			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.72340			0.00	0	300,000,000.00
ABL15	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.78744			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.99473			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.14442			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.11423			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.27314			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.93565			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.41451			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.31000		129.56338		5.31000	129.47093			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.00000		125.40611		3.00000	125.33906			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.81000		116.56195		2.81000	116.50158			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.46000		100.29882		4.46000	100.23388			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.90000		101.49157		5.90000	102.41628			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.01000		115.43732		11.01000	115.33650			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.99674			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.14721			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.21072			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.27184			0.00	0	0.00
ABLSI1	On 29/06/2019	Spot Bond	4.11000		111.69308		4.11000	111.62368			205,500,000,000.00	50,000,000	25,000,000.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		43.55152		100.00000	43.23231			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.04000		163.53583		2.04000	163.46139			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		155.80032		2.76000	155.72046			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.07000		167.84556		2.07000	167.76890			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN14	On 10/10/2033	Spot Bond	2.22000	164.92966		2.22000	164.85216			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.00625	72.37796		8.00625	72.32006			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.00625	72.37796		8.00625	72.32006			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	89.76000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.00738			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	90.87000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	89.69000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.16000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	86.25000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	85.76000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.66680			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.56007			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	85.25000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.11000	106.32025		6.11000	106.26781			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	86.60000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	88.98000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	87.00000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.83928			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.07500	113.17188		7.07500	113.10668			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.56973			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	82.46000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	85.25000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.75000	93.40811		2.75000	100.46625			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.81000	97.88012		2.81000	144.63018			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN63	On 07/12/2033	Spot Bond		2.82000	111.14346		2.82000	190.84884			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	84.19000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.65000	89.65519		9.65000	90.11901			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	92.42000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.60000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	106.21235			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	89.72000			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		9.77500	108.16572		9.77500	109.48936			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		9.72000	109.92680		9.72000	109.90731			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.92500	89.33447		8.92500	89.27020			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.15000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.98000			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		9.81500	108.70278		9.81500	109.18689			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	92.65000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.31000	107.28137		8.31000	107.20900			231,849,000,000.00	27,900,000	120,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.78500	102.44712		6.78500	102.39049			0.00	0	510,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS6	On 01/06/2020	Spot Bond		8.90000	100.38965		8.90000	100.31802			375,580,000,000.00	42,200,000	132,200,000.00
ABS7	On 11/09/2026	Spot Bond		9.97500	93.23298		9.97500	93.15780			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.53500	105.43865		7.53500	105.37403			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond		1.56000	129.89611		1.56000	129.84218			0.00	0	210,000,000.00
ABSI2	On 07/12/2023	Spot Bond		2.11000	133.02346		2.11000	269.77255			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		0.80000	124.04081		0.80000	126.76262			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.05000	124.00678		2.05000	126.44022			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	33.05229		100.00000	32.81266			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.23500	105.98740		11.23500	105.89143			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.88018			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.60233		100.00000	2.58325			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.87685			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.82973			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	15.51107		100.00000	15.39738			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.88352			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	59.80504		11.00000	59.75376			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	9.92708		100.00000	9.85432			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.87002			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.89833			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.18167			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.30797			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.12534			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.16340			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.18015			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.26583			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.26583			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.28015			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.09490			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.28015			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.25149			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	85.72541			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.07350			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.19539			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.96326			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.05690			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.14062			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.17846			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.19367			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.16324			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.98067			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.09492			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.35500	104.58234		9.35500	104.50266			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.00361			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.17500	103.02139		7.17500	102.96154			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.27426			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.35951			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.08611			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.33623			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	79.13858			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	158.05632			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	158.08181			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.12529			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.94877			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.94877			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.33623			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.49476			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.08719			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.07805			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.21101			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.44588			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.20987			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.82108			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.95501			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.17119			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.54699			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.97123			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.12988			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.94564			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.92886			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.10570			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.11805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.98379			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.95786			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.00820			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.10265			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.04930			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.98837			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.00515			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.63938		10.23000	101.55536			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.02175			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.99600			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.39959			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	111.40807			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.94210			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.41500	105.67042		9.41500	105.59076			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.09801			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.08422		1.75000	110.16038			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.00362			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.00649			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.07542			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.11324			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.03756			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.10568			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.06785			0.00	2,000,000,000	1,500,000,000.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.15106			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.36293			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.12080			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.55662			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.10568			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.07127			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.13587			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.15566			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.99584			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.01872			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.16032			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.14803			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.23418			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.08298			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.22210			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.22663			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.23418			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.38565			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.17373			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.17373			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	115.96331			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	117.64763			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.00728			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.99667			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.92033			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.02545			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.02999			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.07542			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.00879			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.81046			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	99.81364			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.07497			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.29843			0.00	0	0.00
ADCP03	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.97156			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		8.58993		100.00000	6.82213			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.52526			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.70157			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.81909			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.50707			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.56387			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.63948			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.48547			0.00	0	100,000,000.00
AHF3A2	On 18/04/2016	Spot Bond		7.94500	97.58236		7.94500	97.51972			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.64303			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.75802			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.38500	102.32051		8.38500	102.25088			0.00	0	40,000,000.00
AIR02	On 30/04/2023	Spot Bond		9.41500	114.56770		9.41500	114.48086			0.00	0	550,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		62.13803		100.00000	61.68752			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.15500	109.82871		7.15500	109.76474			0.00	0	730,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		59.18334		100.00000	58.75427			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.19957		100.00000	12.11830			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		3.06000	149.58443		3.06000	149.50392			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIRL02	On 18/02/2014	Spot Bond		4.81000	101.51920		4.81000	129.55686			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.02885			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.07303			0.00	0	300,000,000.00
ANG07	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.56978			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.56366			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.51225			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.09992			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.88961			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.88500	104.82515		8.88500	104.75007			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.50821			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.35135			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	90.69335		100.00000	90.03297			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.23930			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		7.10000	109.36382		7.10000	109.30095			120,700,000,000.00	17,000,000	6,150,000,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.93279			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.84337			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.55000	102.93042		6.55000	102.87576			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.76000	105.06744		8.76000	104.99322			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.19631			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.01673	104.52065		11.01673	103.38452			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.87399	102.40654		10.87399	102.00989			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.94488	102.25428		10.94488	101.91362			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.24112			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.01576	102.14516		11.01576	101.78384			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.05265	100.68292		12.05265	100.59472			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.27228			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.27228			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.27235			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.26673		100.96894		11.26673	101.07020			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.17400		103.26530		11.17400	101.81974			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.87399		102.40654		10.87399	102.00989			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.15557		102.36510		11.15557	101.92571			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.37023		95.68704		10.37023	101.31353			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.20378			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.18810			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.18810			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.12038			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.98973			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.46887		101.51350		10.46887	101.38719			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.53500		100.16593		11.53500	100.07312			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.42696			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500		69.40752		10.22500	97.44808			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.98972			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.08547			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		77.49871		12.22500	101.15334			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.16964			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.28500		63.65155		11.28500	99.96421			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.13270			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.16349			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.16349			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.83531			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.11792			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.84239			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.17860			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.74839			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.98973			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.17860			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.01673	104.82090		14.01673	103.72666			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.35085	102.04955		15.35085	101.93764			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.25738	101.81130		14.25738	101.73425			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.56195			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.56195			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.56195			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.62296			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	11.51983		100.00000	11.45439			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.04866		100.00000	20.89605			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.15664		100.00000	19.01776			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.82509		100.00000	11.73936			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.82509		100.00000	11.73936			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.29710		100.00000	14.19344			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.38819		100.00000	12.29837			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	75.27680		100.00000	74.83915			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.44922			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.27269			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.30381			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP74U	On 15/11/2013	Spot Bond	100.00000	66.66669	100.00000	66.66667				0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000	95.30026	100.00000	94.55959				0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000	84.49074	100.00000	83.90805				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.01000	105.52140	2.01000	171.97062				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.33500	95.41046	8.33500	138.02641				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.33500	96.74401	8.33500	138.36516				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.72000	95.80911	8.72000	95.74174				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.15737				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.94495				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.31210				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.03312				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	81.77778	100.00000	81.23620				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.97500	97.91098	7.97500	97.84755				0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.41464				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.44925				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.45940				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.49321				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.52699				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.62120				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	9.19357	100.00000	9.12692				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.27145				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.28655				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.29302				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.29518				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.32104			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.35546			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	8.99506		100.00000	8.92984			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	8.99506		100.00000	8.92984			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.03445			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.12440			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.14892			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.36000	102.78933		8.36000	102.71959			0.00	0	310,000,000.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.22248			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.35306			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	6.43171		100.00000	6.38457			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	6.43171		100.00000	6.38457			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		5.89500	105.83583		5.89500	105.78572			0.00	0	4,677,600,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.32855			0.00	0	70,000,000.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.80093			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.32876			0.00	0	70,000,000.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.69316			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.34267			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.58963			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.34185			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.41945			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.56052			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	102.14804			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	103.09417			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.09500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BUS01U	On 30/09/2016	Spot Bond	100.00000		14.56391	100.00000	14.45832				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.37000		106.62128	6.37000	106.56589				101,920,000,000.00	16,000,000	16,000,000.00
CBL08	On 02/11/2016	Spot Bond	9.41000		112.47180	9.41000	112.38612				163,734,000,000.00	17,400,000	130,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.46929				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.77404				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.11000		103.39508	9.11000	103.31878				352,557,000,000.00	38,700,000	670,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.19500		102.70026	11.19500	102.60759				0.00	0	110,000,000.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.36159				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.44500		103.78553	11.44500	103.69141				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.18575				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.30000		100.41023	9.30000	100.33585				397,110,000,000.00	42,700,000	42,700,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000	0.00000	102.21813				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.88500		99.20178	11.88500	99.10846				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.20357				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000	0.00000	101.57948				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.15735				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.25000		92.14696	10.25000	92.07066				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.16500		119.58117	10.16500	119.48402				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.01500		115.31632	10.01500	115.22399				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.35500		114.38630	9.35500	114.29967				0.00	0	3,180,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.91439				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.66000		102.44793	11.66000	102.35176				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.02248				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.28988				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.85434				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.98263				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.61032				0.00	4,000,000,000	4,000,000,000.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.66736				0.00	3,000,000,000	3,000,000,000.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.83448				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.83633				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.82656				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.39973				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.39485				0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.39485				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.01967				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	85.82330	100.00000	85.24472				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	85.82330	100.00000	85.24472				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	85.82330	100.00000	85.24472				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.12537				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	85.82330	100.00000	85.24472				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.43955				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.49996				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.82342	10.11000	103.73998				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.49996				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.72081				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	106.47391				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.65014	2.76000	114.04134				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	111.04408	3.14000	113.97132				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN194		On 31/08/2016	Spot Bond	8.25000	101.77993		8.25000	101.71176			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	101.49996			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.49996			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	119.03652		3.10000	113.57334			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	118.88674		2.40000	113.43695			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.63324			0.00	0	0.00
CLN211		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.53785			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.55575			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.56356			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.13500	101.71745		8.13500	101.65062			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.63104			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.62156			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.46692			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.47669			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.18500	101.85093		8.18500	101.78362			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.18500	101.85093		8.18500	101.78362			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	106.36824			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	107.81965			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.23500	105.01455		8.23500	104.94511			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.15583			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.28673			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.50842			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.50842			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	68.46501		100.17539	67.96241			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN236	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.62229			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.01697			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.17349			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.82655			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.81383			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		102.15848		9.35000	102.08240			0.00	0	50,000,000.00
CLN243	On 24/02/2019	Spot Bond	9.35000		102.15848		9.35000	102.08240			0.00	0	80,000,000.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.82649			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.82595			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	93.24910			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.70143			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.05242			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.70755			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.88467			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.88467			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.88467			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.88467			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.88467			0.00	0	40,000,000.00
CLN255	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.90916			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.94979			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.94979			0.00	500,000,000	500,000,000.00
CLN258	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.94979			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.94979			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.94979			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.95658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN262	On 26/03/2019	Spot Bond	9.21500	103.19669		9.21500	103.11968			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.36307			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.94722			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.99916			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.99916			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.27820			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33094			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.71112			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.55897			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.06028			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.05270			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.07210			0.00	2,000,000,000	2,000,000,000.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.87780			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.78646			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.78628			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.06906			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	105.98120			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.28477			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.94972			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.86425			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.02242			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.19641			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.19641			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.19641			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.19641			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.07726			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.48861			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40991			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.10598			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.09241			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.00445			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.09241			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.84369			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.24262			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.00471			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.00471			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.99735			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	118.79025			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.92382			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	119.12512			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	118.27718			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	118.81313			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	115.60027			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	115.73738			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	119.28378			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.02121			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.93000	93.85929		10.93000	92.19008			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.45000	93.27389		11.45000	93.70428			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.94790			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.25230			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.02068			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.41831			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.31406			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.41299	8.80500	100.35768			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.08298			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.42300			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	112.32953			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.13896			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.16164			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.24929			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.17373			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.68607			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.68607			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.68607			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.30813			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.89195			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.40564			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94790			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.46570			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	102.49556			0.00	0	0.00
CLN338		On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.36811			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.34958			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.47099			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.95409			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.69183			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.94416			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.66587			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.68953			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.34576			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.07519			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.53161			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.56159			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.32833			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.74926			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		100.00000	7.03724		100.00000	6.30054			0.00	0	3,000,000,000.00
CLN42	On 18/04/2028	Spot Bond		7.01000	37.03990		7.01000	37.63953			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	140.07841			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		8.72000	95.80911		8.72000	128.29422			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.33500	31.47028		8.33500	138.02641			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.33500	31.86620		8.33500	138.36516			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	86.52147			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	86.40623			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.73282			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.73282			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.17103			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.08577			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.10258			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.10568			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.41831			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.99364			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.68500	109.97421		8.68500	106.54894			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.76000	104.95818		8.76000	104.88445			0.00	0	690,000,000.00
COJ05	On 05/06/2023	Spot Bond		10.16000	117.83591		10.16000	117.74022			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		8.03500	109.95286		8.03500	109.88188			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.75000	106.95453		9.75000	106.87019			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.24000	94.42223		10.24000	94.34454			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.06500	95.10830		11.06500	95.02392			0.00	0	50,000,000.00
COT03	On 05/06/2028	Spot Bond		11.06500	92.80256		11.06500	92.72067			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.44416			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.49472			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.37029			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.24493			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.79630			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.39349			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.61000	90.05807		12.61000	93.21500			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	10.30329		100.00000	10.20603			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.28949			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.03500	98.01591		8.03500	97.03479			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.25216			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.89919			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	98.12639			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.10174			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.13306			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.19118			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV21	On 15/06/2016	Spot Bond		6.91500	125.14491		6.91500	117.61687			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		8.33000	107.97357		8.33000	107.90176			876,316,000,000.00	105,200,000	3,905,200,000.00
DV23	On 27/02/2023	Spot Bond		8.88000	109.20680		8.88000	109.12948			9,006,096,000,000.00	1,014,200,000	9,950,000,000.00
E170	On 01/08/2020	Spot Bond		7.98500	132.17222		7.98500	132.08788			74,260,500,000.00	9,300,000	1,912,700,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	106.03045			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.80463			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.95632			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	102.05704			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.67799			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	105.83380		0.10000	132.22809			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.25000	113.57279		2.24000	113.65637			450,000,000,000.00	200,000,000	1,600,000,000.00
EL29	On 19/11/2029	Spot Bond		2.29000	100.83219		2.29000	100.78445			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.36000	100.68441		2.36000	101.09665			49,560,000,000,000.00	21,000,000,000	21,000,000,000.00
EMM01	On 28/07/2020	Spot Bond		9.65000	107.62463		9.65000	107.54198			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.50000	108.31195		9.50000	108.22867			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.11500	99.96617		10.11500	99.88446			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.74500	88.49771		10.74500	97.44967			0.00	0	1,200,000,000.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.93212			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.24426			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.35697			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.01578			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.12242			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	60.49037		100.00000	60.04701			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	99.19137		100.00000	98.39572			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond		100.00000	68.48769		100.00000	68.48767			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ197U	On 25/11/2013	Spot Bond	100.00000		98.11828	100.00000	97.33333				0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000		96.39331	100.00000	95.65561				0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000		91.08174	100.00000	90.44032				0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond	100.00000		80.75221	100.00000	80.21978				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		126.55373	3.00000	126.48658				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.09500		107.52248	11.09500	107.42787				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	105.89735				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.44614				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.77547				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.80500		83.72516	9.80500	96.83282				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000	0.00000	100.82137				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.94036				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.94558				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.94311				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.93916				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.93696				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.94998				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.94844				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.94763				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.94517				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.94812				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.94607				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.57500		103.63189	6.57500	103.57665				0.00	0	202,500,000.00
ES18	On 20/04/2018	Spot Bond	7.60000		106.82338	7.60000	106.75772			15,445,480,000,000.00	2,032,300,000	22,215,500,000.00	
ES23	On 25/01/2023	Spot Bond	8.53500		112.32631	8.53500	112.24980				0.00	0	24,306,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES26	On 02/04/2026	Spot Bond		8.93000	93.00711		8.93000	92.94017			2,493,256,000,000.00	279,200,000	49,640,100,000.00
ES33	On 15/09/2033	Spot Bond		9.63000	82.61545		9.74000	81.73417			8,501,364,000,000.00	882,800,000	52,205,100,000.00
ES42	On 25/04/2042	Spot Bond		9.98000	86.64901		9.98000	86.57949			39,920,000,000,000.00	4,000,000,000	12,500,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.82210			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.52614			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.92255			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.30056			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.01962			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.70031			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.64512		100.00000	10.56794			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.35928		100.00000	10.28417			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.65860			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.73333			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.88265			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	102.03182			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		7.03500	103.11881		7.03500	103.05974			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond		9.28500	100.34142		9.28500	100.26680			0.00	0	190,000,000.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.05795			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.05788			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.40634			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	102.61032			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.08500	108.38202		11.08500	108.28621			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.60747			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.15000	124.74232		2.15000	125.52110			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.14000	132.70719		2.14000	269.13048			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI25	On 31/01/2025	Spot Bond		2.46000	97.37240		2.46000	103.38189			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.79000	98.11212		2.79000	144.97323			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.71000	112.93456		2.71000	193.92614			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.34500	112.68570		7.34500	112.61836			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.04200	58.04266		8.04200	57.33548			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.49500	37.06204		9.49500	36.15345			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	35.80884		9.73000	34.88979			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	104.50878			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.41093			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	104.07191			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.60040			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.34013			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.34013			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.86396			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.29809			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.32333			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.57010			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.12543			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.25029			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	103.49381			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	99.95997		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	99.95997		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.54564			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.23418			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.52067			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.64850			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.16920			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	111.47566			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.82713			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.21152			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	99.96782		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.43935			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.72661			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.29760			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.38812			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.63798			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.51616			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.71159			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.81963			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.63348			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.58086			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.41072			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.38358			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.75062			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.72811			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.66653			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.75363			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.47852			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.62097		100.09221	13.52106			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.08601			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.21020			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.31695			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.49039			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.14097			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.37265			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.21975			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.23501			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.11472			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.14350			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.54324			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.06807			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.05108			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.12080			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.69302		13.22500	51.63762			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.04816			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.04968			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.61231			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.10417			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.70500	88.49556		3.70500	91.50233			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.15862			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.15862			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.79559			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.94790			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.33162			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC175	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.14290			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.08298			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.05422			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.20153			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.25986			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.07434			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.19916			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.39136			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.46797			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.62603			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.50894			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.22425			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.21672			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.49840			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.02644			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.35763			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.39000		119.41270		3.39000	114.73568			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.24104			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.25474			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.37000		109.37881		3.37000	114.90100			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.14000		99.05418		1.14000	120.37354			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.39000		106.41594		3.39000	114.73568			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.12000		104.65148		2.12000	121.74034			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.19000		103.63778		2.19000	125.21356			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.40713			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	97.38125			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.73640			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.76899			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.06442			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.23195			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	106.28933			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.45704			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.39928			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.17828			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.60598			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.17676			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	104.56507			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	92.73324			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	92.33305			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.06500		100.00000	8.99857			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	11.09459		100.00000	10.98986			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.26000	140.64529		4.26000	140.55566			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.69951			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.46344			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	102.93630			0.00	0	440,000,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.99374			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	104.43580			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.85758			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.74956			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.65000	127.46830		2.65000	258.49532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS37	On 07/12/2023	Spot Bond	2.15000		132.60197		2.15000	268.91687			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.87000		125.28661		2.87000	254.06653			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.52000		102.51445		2.52000	122.18600			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.33369			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.05000		126.49770		2.05000	122.57410			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.49242			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.74159			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.20303			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.97847			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.95000		91.31219		2.95000	91.26410			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		14.93652		104.97509	14.82221			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		19.33508		101.07593	19.19200			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		10.78977		100.44759	10.71037			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.00257			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		17.61680		100.76967	17.48679			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	2.54000		100.36452		2.54000	100.31475			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	100.94874			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.63773			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.42000		96.49717		2.42000	103.79149			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.22563			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.45000		96.21163		2.45000	103.48413			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.67829			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.35000		130.51431		2.35000	335.35948			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS92		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.73708			0.00	0	0.00
FRS93		On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.13775			0.00	0	0.00
FRS94		On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.12945			0.00	0	0.00
FRS95		On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.12275			0.00	0	0.00
FRS96		On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.52454			0.00	0	0.00
FRS97		On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.37678			0.00	0	0.00
FRS98		On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.94841			0.00	0	0.00
FRS99		On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.71337			0.00	0	0.00
FRX14		On 01/09/2014	Spot Bond	5.81000	103.85085		5.81000	103.80158			0.00	0	120,000,000.00
FRX15		On 14/03/2015	Spot Bond	6.33500	104.56907		6.33500	104.51503			0.00	0	100,000,000.00
FRX16		On 15/09/2016	Spot Bond	7.35500	103.01562		7.35500	102.95398			0.00	0	0.00
FRX17		On 15/09/2017	Spot Bond	7.92000	103.36544		7.92000	103.29893			0.00	0	0.00
FRX18		On 14/04/2018	Spot Bond	8.11500	109.67915		8.11500	109.60727			0.00	0	0.00
FRX19		On 15/11/2019	Spot Bond	8.70500	101.42801		8.70500	101.35641			367,351,000,000.00	42,200,000	50,000,000.00
FRX20		On 01/10/2020	Spot Bond	8.98000	105.42772		8.98000	99.90265			0.00	0	0.00
FRX23		On 28/02/2023	Spot Bond	9.70000	89.91092		9.70000	89.84037			0.00	0	0.00
FRX24		On 10/12/2024	Spot Bond	9.80500	111.00961		9.80500	110.92254			0.00	0	1,200,000,000.00
FRX31		On 21/02/2031	Spot Bond	10.67500	93.08859		10.67500	93.00970			75,792,500,000,000.00	7,100,000,000	29,720,000,000.00
FRX45		On 14/04/2045	Spot Bond	10.66000	76.75658		10.66000	76.69091			0.00	0	0.00
FS1A1		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.84949			0.00	0	0.00
FS1A2		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.89673			0.00	0	0.00
FS1A3		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.93490			0.00	0	0.00
FS1A4		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.95015			0.00	0	150,000,000.00
FS1A5		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.98823			0.00	0	0.00
FS1B1		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.04920			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.09490			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.29280			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.07562			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.67932			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.11000	102.04732		9.11000	101.97242			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	100.23417			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.53524			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		100.00000	80.04386		100.00000	79.52070			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.91951			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.18222			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.18162			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.17982			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.18340			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.58154			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.75710			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.34808			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.35649			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.37275			0.00	0	100,000,000.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.39291			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.42086			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	101.23172			0.00	1,582,000,000	791,000,000.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.87278			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.55884			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.23592			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.88452			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.18322			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.77308			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.03603			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.47154			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.49493			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.14624			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.19348			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.25026			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.32198			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.20490			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.46330			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.72049	102.28969		7.72049	101.19683			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	100.48700			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.07352	102.30798		8.07352	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	100.51745			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1D5	On 19/07/2015	Spot Bond	8.52417	102.33662		8.52417	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	100.55465			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.55124			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.63865			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.66368			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.12500	111.16235		8.12500	111.09020			491,562,500,000.00	60,500,000	3,125,100,000.00
HWAY23	On 07/12/2023	Spot Bond	1.92000	135.04797		1.92000	273.88249			28,800,000,000,000.00	15,000,000,000	13,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.90000	138.19816		1.90000	274.31952			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.64000	99.26927		9.64000	99.19310			140,744,000,000.00	14,600,000	134,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.66000	99.04226		9.66000	98.96611			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	37.52190		100.00000	37.02369			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	10.92121		100.00000	10.77620			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	47.79006		100.00000	46.72200			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	23.89503		100.00000	23.36100			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	11.94752		100.00000	11.68050			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.83000	110.09849		1.81000	110.26992			9,333,000,000,000.00	5,100,000,000	72,517,800,000.00
I2038	On 31/01/2038	Spot Bond	2.35000	106.35559		2.35000	106.30473			88,900,500,000,000.00	37,830,000,000	87,225,000,000.00
I2046	On 31/03/2046	Spot Bond	2.43000	103.34952		2.43000	103.29919			3,645,000,000,000.00	1,500,000,000	53,470,121,800.00
I2050	On 31/12/2050	Spot Bond	2.39000	111.44019		2.39000	111.38654			43,993,925,000,000.00	18,407,500,000	27,544,100,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	91.70000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.23500	105.73553		7.23500	105.67327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	102.33092				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.28469				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.12100				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.30427				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.70000		102.18050	6.70000	102.12544				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.73500		105.37009	7.73500	105.30383				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.46000		107.18765	8.46000	107.11407				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.63000		101.39370	6.63000	101.33998				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.42555				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.95159				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.11000		111.99301	4.11000	111.92362				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.55500		103.79428	7.55500	103.73155				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.17999				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.19184				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.96000		105.58982	0.96000	126.14091				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.12000		105.53988	2.12000	125.79603				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.44197				0.00	0	1,500,000,000.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	102.58190				0.00	0	60,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.13000		103.41237	8.13000	103.34447				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.19146				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.99822				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000	0.00000	99.99993				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.71500		100.37627	8.71500	100.30611				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.21500		93.38540	9.21500	93.31684			179,692,500,000.00	19,500,000	30,000,000.00	
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.22854				0.00	0	60,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL49	On 02/04/2018	Spot Bond	8.21000	85.30489		8.21000	97.70824			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.26500	99.96912		9.26500	101.75976			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.24585			0.00	0	100,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.25400			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.49500	100.06783		7.49500	101.50098			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.49500	99.27131		8.49500	100.86844			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00270		100.00000	0.00268			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.39511			0.00	0	200,000,000.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.41468			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.90000	102.39561		8.90000	97.68753			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.40785		5.00000	100.36699			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.40785		5.00000	100.36699			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.48714		5.00000	101.44628			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.40785		5.00000	100.36699			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.71368		4.00000	100.68063			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.92512			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.84761			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.08341			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	108.52949		9.20000	108.44907			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.92371			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.92371			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.94043			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.55435		100.00000	8.49165			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.37691			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.15524			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.04901			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.23500	101.14212		9.23500	101.06647			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.31324			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond		100.00000	54.49790		100.00000	53.26669			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.99839			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.34122			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	5.66668		100.00000	4.86167			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond		100.00000	93.83033		100.00000	93.11224			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond		100.00000	86.08491		100.00000	85.48009			0.00	0	0.00
INA347	On 19/11/2013	Spot Bond		5.25000	99.98562		5.25000	99.89942		9,450,000,000,000.00	1,800,000,000	900,000,000.00	
INA348	On 26/11/2013	Spot Bond		5.25000	99.88506		5.25000	99.79903		9,450,000,000,000.00	1,800,000,000	900,000,000.00	
INA349	On 03/12/2013	Spot Bond		5.25000	99.78471		5.25000	99.69885		0.00	0	0.00	
INA350	On 10/12/2013	Spot Bond		5.25000	99.68456		5.25000	99.59888		0.00	0	0.00	
INA402	On 07/01/2014	Spot Bond		5.35000	99.27246		5.35000	99.18586		0.00	0	0.00	
INA403	On 14/01/2014	Spot Bond		5.35000	99.17144		5.35000	99.08502		0.00	0	0.00	
INA404	On 21/01/2014	Spot Bond		5.45000	99.05343		5.45000	98.96561		0.00	0	0.00	
INA405	On 28/01/2014	Spot Bond		5.45000	98.95098		5.45000	98.86334		0.00	0	0.00	
INA406	On 04/02/2014	Spot Bond		5.45000	98.84875		5.45000	98.76129		0.00	0	0.00	
INA407	On 11/02/2014	Spot Bond		5.45000	98.74673		5.45000	98.65945		0.00	0	0.00	
INF405	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.25631		0.00	0	0.00	
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.04441		0.00	0	0.00	
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.05431		0.00	0	0.00	
ING115	On 31/03/2016	Spot Bond		11.01673	103.56174		11.01673	102.75453		0.00	0	0.00	
ING116	On 31/03/2016	Spot Bond		11.01673	101.43415		11.01673	101.36376		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.12238			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.74149			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.09826			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	100.81164		6.50000	100.75850			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.19641			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.79841			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.95379			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.95379			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.06082			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.15914			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	94.15509			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.21413			0.00	0	0.00
ING203		On 07/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.00380			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.05606			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.49319			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.52565			0.00	0	0.00
ING215		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.16143			0.00	0	0.00
ING216		On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	102.33349			0.00	0	0.00
ING217		On 17/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.86242			0.00	0	0.00
ING219		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	102.08152			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.10925			0.00	0	0.00
ING223		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.08121			0.00	0	0.00
ING224		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.09792			0.00	0	0.00
ING225		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.83988			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.08102			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.46834			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	99.71882		100.00000	98.92949			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.12038			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.80823			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond		100.00000	66.66667		100.00000	99.18478			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond		100.00000	97.85523		100.00000	97.07447			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond		100.00000	87.74038		100.00000	87.11217			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.50984			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.57314			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.58609			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.59477			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.24500	102.47364		8.24500	102.40543			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.02000	102.30950		6.02000	102.25997			149,898,000,000.00	24,900,000	24,900,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.32851			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.71000	104.80107		8.71000	104.72705			330,980,000,000.00	38,000,000	60,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.71028			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.67902			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.86446			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.14440			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.41500	107.39090		8.41500	107.31836			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	103.30746			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.51494			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.21000	97.52564		3.21000	116.23344			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.97000	94.05164		3.97000	126.26250			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.92066			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.73075			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.69362			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.33882			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.01738			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.81000		89.84283		3.81000	90.57336			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.81000		89.76793		3.81000	96.60146			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.44008			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.02092			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.95338			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.99839			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.78500		107.27183		11.78500	107.17008			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.35920			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.97000		93.05351		3.97000	126.26250			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.30596			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.46337			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	5.25000		97.44215		5.25000	97.44214			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	5.25000		99.95687		5.25000	99.87072			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	5.25000		99.85637		5.25000	99.77039			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	5.25000		99.75608		5.25000	99.67027			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	5.25000		99.65598		5.25000	99.57035			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond	5.35000		99.24357		5.35000	99.15703			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond	5.35000		99.14262		5.35000	99.05625			0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond	5.45000		99.02414		5.45000	98.93637			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond	5.45000		98.92175		5.45000	98.83416			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond	5.45000		98.81958		5.45000	98.73217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA407	On 14/02/2014	Spot Bond	100.00000	80.57395	100.00000	100.00000				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.01632			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.30749			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.32904			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.30653			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.72449			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.06710			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.26434			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.26837			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.06295			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.26320			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.92105			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.86922			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.33999			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.58619			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.59053			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.59922			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.56014			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.45992			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.30744			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.05245			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.31826			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.11851			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	80.00002	100.00000	80.00001				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	83.52403	100.00000	82.95455				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDC04U	On 13/03/2014	Spot Bond	100.00000		94.94996	100.00000	94.22331				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		75.61644	100.00000	75.00000				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		67.21915	100.00000	66.84982				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.30096				0.00	0	200,000,000.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		39.53026	100.00000	39.24366				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.57560				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		16.65558	100.00000	16.53483				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.60739				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		51.53446	100.00000	51.05327				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.55091				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.31662				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.71500		138.86080	8.71500	138.76267				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.35349				0.00	0	100,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.09610				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.27137				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.71000		98.74401	8.71000	98.67541				780,416,000,000.00	89,600,000	200,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.86000		68.44324	8.86000	96.53562				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.36500		99.19848	9.36500	101.30601				134,856,000,000.00	14,400,000	270,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.74630				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.48500		103.19173	11.48500	103.09733				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.91746				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.12856				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.13780				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.14886				0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.22015				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ039	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.64295			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.19954			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.52387			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.94725			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.70389			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	71.70923		100.00000	71.28906			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	37.39518		100.00000	36.56224			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	36.43705		100.00000	35.62272			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.10900			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.58407			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.57031			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.66757			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.51215			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.24612			0.00	0	250,000,000.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.96941			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.07256			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.70487			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.16214			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.01113			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.10105			0.00	0	70,000,000.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.05286			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.05813			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.32807			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	85.17539		100.00000	84.59332			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	81.40961		100.00000	99.45946			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP21U	On 11/04/2014	Spot Bond	100.00000		88.65900	100.00000	88.03318				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		60.78776	100.00000	60.34222				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		37.91514	100.00000	37.64025				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		15.43518	100.00000	15.32205				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		37.68355	100.00000	37.40735				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.63500		102.50508	8.63500	102.43369				88,940,500,000.00	10,300,000	370,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.24057				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.05184				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.14619				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.65344				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.65853				0.00	0	20,000,000.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.68392				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	102.46411				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	102.58913				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.94500		102.65437	7.94500	102.58846				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.70500		106.01576	8.70500	105.94214				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.57500		106.09604	9.57500	106.01518				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.31000		107.99513	5.31000	107.94876				0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.94250				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.98063				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.56500		104.59309	9.56500	104.61018				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.28500		103.52527	7.28500	103.46390				179,939,500,000.00	24,700,000	4,060,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.43633				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.87000		103.84554	8.87000	103.77170				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.37318				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MQB02	On 31/05/2017	Spot Bond		8.57000	103.70436		8.57000	103.63305			185,112,000,000.00	21,600,000	170,000,000.00
MTN02	On 13/07/2014	Spot Bond		6.44000	105.88525		6.44000	105.83055			361,284,000,000.00	56,100,000	4,231,265,700.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	86.69834		100.00000	86.08491			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.33500	106.33553		7.33500	106.27310			0.00	0	1,450,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.51500	108.48055		8.51500	108.40684			305,688,500,000.00	35,900,000	70,000,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	83.90805		100.00000	83.33333			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	5.81944		100.89771	5.77691			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	5.89819		100.61875	5.85519			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.01559			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.01594			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.01621			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.01644			0.00	0	100,000,000.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.01641			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.01824			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.02014			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.24414		100.00000	0.24237			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.24414		100.00000	0.24237			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.09000	94.94871		9.09000	94.87993			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.18500	100.18335		7.18500	101.44476			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.63127			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.74577			0.00	3,150,000,000	4,550,000,000.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.04100			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	103.11195			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.76701			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.75978			0.00	0	30,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.33830			0.00	0	100,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.93500		107.93737		6.93500	107.87641			0.00	0	720,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.54485			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.55500		114.93855		8.55500	114.85879			262,638,500,000.00	30,700,000	30,700,000.00
NBK4	On 28/10/2024	Spot Bond	10.89000		32.26760		10.89000	32.24019			0.00	0	150,000,000.00
NBK6A	On 19/04/2015	Spot Bond	7.48500		103.68667		7.48500	103.62389			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.47005			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.49696			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.49000		101.91179		6.49000	101.85864			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.05668			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.68500		104.96229		7.68500	104.89672			302,789,000,000.00	39,400,000	39,400,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.92801			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	99.81248			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.93592			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.76604			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.60759			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.42086			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	86.23323			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.33989			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	100.38657			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.42343			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.31429			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.65115			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	82.34425			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.27178			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.14042			0.00	320,000,000	1,100,000,000.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.73285			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	99.99995			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.03014			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.96916			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.70326			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.93179			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.92087			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.92012			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.18500		105.70731		8.18500	105.63706			0.00	0	3,300,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.45805			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.57000		103.15912		5.57000	103.11250			0.00	0	30,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.60109			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.96000		118.83207		11.96000	111.20647			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	109.42307			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.70622			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.16000		161.62874		2.16000	161.55374			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NMP20N	On 24/07/2020	Spot Bond		8.61500	106.62565		8.61500	106.55236			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.02488			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.44263			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.44263			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.24500	108.26686		9.24500	108.18621			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.49038			0.00	0	100,000,000.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.69177			0.00	0	100,000,000.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.41140			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	101.39736			0.00	0	80,000,000.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.45555			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.44500	108.28024		9.44500	109.36546			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.51376			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.45560			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.49044			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.64500	108.29393		9.64500	108.20983			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.60681			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.53703			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.51370			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.95537			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.81357			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.56022			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond		6.68500	102.56312		6.68500	102.50844			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.37500	121.36728		8.37500	121.28570			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond		8.83000	121.45586		8.83000	121.36891			0.00	0	760,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.05500	168.77063		2.05500	168.69374			0.00	0	8,400,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond	9.39500	128.45933		9.39500	128.36270			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.50920			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.49558			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.53562			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.26216			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.06840			0.00	40,000,000	20,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.98001			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.68921			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	102.18384			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.70358		100.00000	18.56797			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	27.70410		100.00000	27.50324			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.46500	104.94026		6.46500	104.88525			474,531,000,000.00	73,400,000	73,400,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	8.97327		100.00000	8.90821			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.85000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	42.77275		100.00000	42.46265			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.37131			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.01626			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	102.18438			0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.23727			0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.04393			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.93587			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.40829			0.00	0	100,000,000.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.98289			0.00	0	50,000,000.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.96500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.07523				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.02355				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.98615				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.13733				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.07231				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.02517				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.20595				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.12917				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.07069				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.30200				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.31172				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.31609				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.32580				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.36751				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.37720				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.99985				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.29269				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.23500		108.10599	6.23500	108.05099				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.19000		95.86978	5.19000	95.82908				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.13500		38.13420	8.13500	38.10929				0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.13500		114.88699	6.23500	114.64451			9,123,100,830,000,000.00	87,058,000,000	85,338,695,100.00	
R158	On 15/09/2015	Spot Bond	6.23500		114.70285	6.23500	114.64451				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.13500		89.56798	6.13500	89.52313				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.23500		120.90687	6.23500	120.84537				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.06500		84.47771	6.06500	84.43589				0.00	0	0.00

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 21/12/2026	Spot Bond	8.20000	122.54042	8.31500	121.43834			0,212,743,300,000,000.00	45,456,500,000	83,053,322,100.00
R187P		On 21/12/2026	Spot Bond	8.05500	35.56768	8.05500	35.54466			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.97500	33.22508	7.97500	33.20379			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.68000	279.30203	1.65000	279.85464			15,515,976,000,000.00	9,235,700,000	44,353,260,000.00
R201		On 21/12/2014	Spot Bond	4.72000	107.81225	4.82000	107.66181			807,120,000,000,000.00	71,000,000,000	41,620,000,000.00
R202		On 07/12/2033	Spot Bond	2.18000	209.74636	2.22000	208.40825			88,465,926,000,000.00	40,580,700,000	87,688,200,000.00
R2023		On 28/02/2023	Spot Bond	7.93000	100.50577	8.04000	99.73577			2,716,505,558,000,000.00	42,560,600,000	26,012,102,500.00
R203		On 15/09/2017	Spot Bond	6.93500	105.79324	7.01000	105.47850			2,770,078,257,500,000.00	99,434,500,000	51,950,900,000.00
R2030		On 31/01/2030	Spot Bond	8.97500	94.68447	8.97500	94.05897			359,000,000,000,000.00	40,000,000,000	84,300,000,000.00
R2037		On 31/01/2037	Spot Bond	9.21000	95.76309	9.21000	95.69283			1,136,514,000,000,000.00	23,400,000,000	43,302,500,000.00
R204		On 21/12/2018	Spot Bond	7.20000	106.62773	7.28500	106.20185			2,861,400,384,000,000.00	97,416,720,000	44,201,900,000.00
R2048		On 28/02/2048	Spot Bond	9.28000	96.42874	9.28000	96.35627			337,348,416,000,000.00	36,352,200,000	99,466,100,000.00
R206		On 15/01/2014	Spot Bond	5.11500	102.91352	5.21000	102.85444			3,201,990,000,000.00	626,000,000	59,139,078,700.00
R207		On 15/01/2020	Spot Bond	7.47500	101.37358	7.56500	100.87868			2,928,365,963,900,000.00	91,754,644,000	55,855,300,000.00
R208		On 31/03/2021	Spot Bond	7.65000	95.89922	7.75000	95.30327			3,103,960,770,900,000.00	05,746,506,000	79,859,840,400.00
R209		On 31/03/2036	Spot Bond	8.98000	74.68945	9.09000	73.80914			1,745,707,510,000,000.00	94,399,500,000	37,748,200,000.00
R210		On 31/03/2028	Spot Bond	2.08000	157.85871	2.07000	157.97595			7,065,760,000,000.00	3,397,000,000	28,021,230,000.00
R211		On 31/01/2017	Spot Bond	0.26000	128.92777	0.26000	128.88792			5,252,000,000.00	20,200,000	26,208,000,000.00
R212		On 31/01/2022	Spot Bond	1.55000	131.20686	1.55000	131.15255			469,495,000,000.00	302,900,000	94,901,007,100.00
R213		On 28/02/2031	Spot Bond	8.82000	85.51727	8.94500	84.49603			1,341,758,376,000,000.00	52,126,800,000	65,437,700,000.00
R214		On 28/02/2041	Spot Bond	9.23500	74.30743	9.23500	74.25185			2,110,153,172,000,000.00	28,495,200,000	93,581,800,000.00
R225C		On 15/03/2014	Spot Bond	4.68000	98.52201	4.68000	98.48468			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	4.79000	96.17827	4.79000	96.14055			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	6.29500	92.12612	6.29500	92.07881			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	6.13500	89.56798	6.13500	89.52313			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R229C	On 15/03/2016	Spot Bond	6.05500	87.05913	6.05500	87.01610			0.00		0	0.00	
R230C	On 15/09/2016	Spot Bond	6.06500	84.47771	6.06500	84.43589			0.00		0	0.00	
R324C	On 21/12/2013	Spot Bond	4.85500	99.56297	4.85500	99.52343			0.00		0	0.00	
R325C	On 21/06/2014	Spot Bond	4.87500	97.19748	4.87500	97.15911			0.00		0	0.00	
R326C	On 21/12/2014	Spot Bond	4.82500	94.93517	4.82500	94.89808			0.00		0	0.00	
R327C	On 21/06/2015	Spot Bond	6.20500	90.74017	6.20500	90.69474			0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	6.07500	88.24200	6.07500	88.19872			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	6.05500	85.68373	6.05500	85.64185			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	6.11500	83.01637	6.11500	82.97540			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	6.98500	78.15367	6.98500	78.10970			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	7.03500	75.36720	7.03500	75.32450			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	7.29000	71.98815	7.29000	71.94591			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	7.27000	69.52472	7.27000	69.48404			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.25000	67.15855	7.25000	67.11936			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.24000	64.84732	7.24000	64.80953			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.52500	61.45849	7.52500	61.42129			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.50500	59.31097	7.50500	59.27516			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.67000	56.48020	7.67000	56.44537			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.64000	54.52149	7.64000	54.48799			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.61000	52.64592	7.61000	52.61370			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.58000	50.84959	7.58000	50.81859			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.54000	49.17420	7.54000	49.14437			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	7.50000	47.57237	7.50000	47.54367			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	8.25500	42.45787	8.25500	42.42973			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	8.21500	40.94898	8.21500	40.92197			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R347C	On 21/06/2025	Spot Bond	8.17500	39.50893	8.17500	39.48299				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.13500	38.13420	8.13500	38.10929				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.09500	36.82149	8.09500	36.79755				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.05500	35.56768	8.05500	35.54466				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.01500	34.36980	8.01500	34.34767				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.97500	33.22508	7.97500	33.20379				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.62221				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.74748				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.74280				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.76385				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.65149				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	12.75199	100.00000	12.65953				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	3.73839	100.00000	3.71128				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.18429				0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.09351				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.24777				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.82372				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.20096				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.47951				0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.83040				0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.02468				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.51078				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.91434				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.62304				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.18107				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.22060			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.66136			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.56072			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.45258			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		100.00000	72.07592		100.00000	100.00000		3,000,000,000,000,000.00	30,000,000,000	30,000,000,000.00	
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.32174			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.44957			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.31712			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.45027			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.40114			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.40114			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.35605			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.52180			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.74150			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.50330			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	105.95690		12.35000	105.85343			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.45828			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	11.93202		100.00000	11.84550			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.33703			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.93860			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.00086			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.63503			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.65714			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPG01U	On 25/02/2014	Spot Bond	100.00000		98.13333	100.00000	97.35450				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.78570				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.74920	100.00000	1.73638				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		9.51111	100.00000	9.44216				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		14.02073	100.00000	13.91908				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		11.98580	100.00000	11.94180				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	99.87167				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	100.65033				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.05000		105.64859	9.05000	105.57155			123,985,000,000.00	13,700,000	820,000,000.00	
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	97.85618				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.53500		113.94826	7.53500	108.47936				0.00	0	3,210,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	99.80718				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.06000		106.47072	9.06000	106.39342				0.00	0	1,500,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	100.44664				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.18979				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	100.31692				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.44756				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.43891				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.48500		107.67680	7.48500	102.80597				0.00	0	1,120,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.88500		99.15198	8.88500	99.08096				0.00	0	430,000,000.00
SBK111	On 09/04/2014	Spot Bond	1.86000		131.60340	1.86000	131.54380				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.69500		112.05971	7.69500	111.98961				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.55500		112.30954	7.55500	112.24054				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.48500		112.43474	7.48500	112.36628				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.41000		100.92518	8.41000	100.85630				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN34	On 15/09/2015	Spot Bond		7.63000	112.17561		7.63000	112.10602			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.59500	112.23808		7.59500	112.16877			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.06707			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.92398			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.20897			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.81816			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.06000	104.11159		8.06000	104.04344			0.00	0	90,000,000.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.13727			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.81351			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.96384			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.99996			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.40000	108.26619		9.40000	108.18471			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.96500	100.68115		9.96500	100.60004			797,200,000,000.00	80,000,000	150,000,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	99.99981			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.27764			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.13454			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	99.82339			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.77500	100.26707		8.77500	100.19690			763,425,000,000.00	87,000,000	160,000,000.00
SBS3	On 25/05/2026	Spot Bond		9.01500	97.89783		9.01500	93.73729			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.45000	95.35107		9.45000	95.27854			0.00	0	30,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.41500	113.56945		7.41500	113.50205			146,075,500,000.00	19,700,000	60,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.18000	132.28692		2.18000	268.27729			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		0.96000	105.58982		0.96000	126.14091			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	106.45000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	6.43171	6.38457	100.00000	6.38457				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	154.91082	82.63494	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.53000	110.54640	123.95535	1.53000	123.95535				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.81164	100.75850	6.50000	100.75850				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	101.19549	0.00000	101.19549				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	100.86126	0.00000	100.86126				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	102.29989	0.00000	102.29989				0.00	25,000,000	25,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.11000	102.29052	102.21585	9.11000	102.21585			176,734,000,000.00	19,400,000	19,400,000.00	
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	101.96809	0.00000	101.96809				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	100.66451	0.00000	100.66451				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	100.96656	0.00000	100.96656				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	100.87032	0.00000	100.87032				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000	100.27561	0.00000	100.27561				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.53500	107.59430	107.52945	7.53500	107.52945				0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.88500	98.94392	101.44699	8.88500	101.44699				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.41000	100.92518	100.85630	8.41000	100.85630				0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	101.60686	0.00000	101.60686				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	101.54270	0.00000	101.54270				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	101.67238	0.00000	101.67238				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	101.55453	0.00000	101.55453				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000	100.28030	0.00000	100.28030				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA01	On 28/06/2016	Spot Bond		8.11000	107.25721		8.11000	107.18734			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.77311			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.74338			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.54461			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.43000	94.23751		9.43000	94.16598			557,313,000,000.00	59,100,000	2,460,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.45116			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.99734			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.40078			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.35800	87.23379		9.35800	87.16806			0.00	0	240,000,000.00
SSN005	On 31/03/2021	Spot Bond		9.42000	86.93810		9.42000	86.87217			0.00	0	240,000,000.00
SSN006	On 21/12/2014	Spot Bond		6.06500	106.36805		6.06500	106.31597			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.82500	95.10473		8.82500	95.03780			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.11829			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.19000	101.63328		8.19000	101.56570			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		7.13500	113.06359		7.13500	112.99792			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.56000	102.02747		2.56000	102.36584			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.23500	101.21856		8.23500	102.23776			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.01375			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	102.03992			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.52118			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.73500	109.29684		9.73500	109.79308			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.27110			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.27869			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.05524			0.00	0	0.00
SY1015	On 14/11/2013	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
SY1016	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.95646			0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.95644			0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.94183			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.89844			0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.84007			0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.79657			0.00	1,200,000,000	600,000,000.00
SY1023	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.65118			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.52009			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.02424			0.00	0	0.00
SY1027	On 20/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.92737			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.92133			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.92239			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.82036			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.71212			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond		100.00000	80.57395		100.00000	80.04386			0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond		100.00000	79.86871		100.00000	100.00000			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond		100.00000	80.04386		100.00000	100.00000			0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond		100.00000	79.86871		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.69500	111.68553		6.69500	111.62493			0.00	0	260,000,000.00
SZ25	On 30/09/2025	Spot Bond		8.91500	101.80702		8.91500	101.73387			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	66.55158		100.00000	66.11306			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	57.25600		100.00000	56.84089			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	21.50517		100.00000	21.34926			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond		6.42000	101.83966		6.42000	101.78708		33,384,000,000,000.00	5,200,000,000	2,600,000,000.00	
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.45781			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.17553			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.84194			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.95379			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.27913			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.58061			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.29199			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.48500		105.56682		7.48500	105.50361			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.12686			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.95481			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.48623			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.50121			0.00	40,000,000	40,000,000.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.60039		7.83000	102.53618			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.47798			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.49672			0.00	0	150,000,000.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.32252			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.47798			0.00	0	40,298,800.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.49672			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		77.26883		7.16000	102.19955			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.53339			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.53040			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.60208			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.59238			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.88340			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.85029			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.47724			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.50121			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		98.27771		8.73000	102.69001			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.18298			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.19153			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.75500		99.80591		8.75500	98.40736			0.00	0	260,000,000.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.53488			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.20329			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.60059			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.23116			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.83186			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.32438			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.50713			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.22475		101.06155	6.17919			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.47498			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	104.65653			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.54237			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.57224			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.88635			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.48514			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.49576			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.50334			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.49576			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.50334			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.50713			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.49121			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.50334			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.54503			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.54503			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.54503			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.60559			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.62072			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.60181			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.90332			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.92209			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.91459			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.84236			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.08500	105.74873		8.08500	105.67969			173,019,000,000.00	21,400,000	50,000,000.00
TL20	On 22/02/2020	Spot Bond	7.74000	95.99159		7.74000	95.90719			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.93000	104.53984		7.93000	104.47248			386,191,000,000.00	48,700,000	6,107,100,000.00
TN20	On 17/09/2020	Spot Bond	8.90000	109.83072		8.90000	109.75149			287,470,000,000.00	32,300,000	14,569,200,000.00
TN23	On 06/11/2023	Spot Bond	9.21000	110.57742		9.21000	110.49494			0.00	0	9,072,700,000.00
TN25	On 19/08/2025	Spot Bond	9.46500	102.56680		9.46500	102.48951			0.00	0	14,200,000,000.00
TN27	On 14/11/2027	Spot Bond	9.46500	95.76393		9.46500	95.69056			945,553,500,000.00	99,900,000	7,016,600,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.87264			0.00	0	100,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.88247			0.00	0	1,600,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.18130			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.99989			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.99996			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.99987			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	99.99979			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	99.99985			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.65195			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.67850			0.00	0	200,000,000.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.69439			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.66860		10.00000	99.58592			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.67683		9.75000	99.59621			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.68490		100.00000	9.60769			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.77477			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.75159			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.64822			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.40328			0.00	2,500,000,000	5,000,000,000.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.14606			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.38051			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.18508			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.14661			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.92362			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	94.91798			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.51464			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		100.00000	50.47702		100.00000	50.19026		3,000,000,000,000,000.00	30,000,000,000	10,000,000,000.00	
TWC025	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.33957			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.53083			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.47185			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC031	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.44236			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.32439			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.05899			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond		100.00000	79.86871		100.00000	100.00000			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.50975			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond		100.00000	79.86871		100.00000	100.00000			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.44400			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond		100.00000	79.86871		100.00000	100.00000			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.15000	110.36077		9.15000	110.27898			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.80942			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.50390			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.86883			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.35000	104.45598		9.35000	104.37690			0.00	0	140,000,000.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.72239			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.75984			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.12390			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.12830			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.12856			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.81120			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.83629			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.59500	119.40458		6.59500	119.34144			0.00	0	9,790,000,000.00
WS05	On 01/08/2018	Spot Bond		0.91000	239.66328		0.91000	239.57653			273,000,000,000.00	300,000,000	4,960,000,000.00
WSP1	On 28/05/2015	Spot Bond		6.53500	107.77991		6.53500	107.72342			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP2	On 28/05/2017	Spot Bond	7.51500	108.77845		7.51500	108.71305			0.00	0	8,850,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.84000	109.37427		7.84000	109.30572			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.19000	108.28401		8.19000	108.21318			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.29000	108.16829		8.29000	108.09668			0.00	0	1,580,000,000.00
Z009	On 30/11/2013	Spot Bond	4.85500	99.84064		4.85500	99.80088			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.18500	90.62076		6.18500	90.57577			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.84500	98.26519		4.84500	98.22675			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.85500	97.08433		4.85500	97.04637			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.11500	89.09177		6.11500	89.04755			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.83500	95.18644		4.83500	95.14937			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.18500	90.60576		6.18500	90.56078			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.23000	65.93312		7.23000	65.89432			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	26.41542		100.00000	26.26535			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	13.98201		100.00000	13.90258			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>48,109,264,274,800,000.00</b>	<b>'4,664,670,000</b>	<b>'54 247 422 200.00</b>
<b>Grand Total:</b>										<b>48,109,265,228,602,800.00</b>	<b>'4,664,759,989</b>	<b>'54 249 839 053.00</b>