



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 19/11/2013

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	10.17640	10.17640		10.11290	10.11290		12.64	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,876.40000	1.87640	1,812.90120	1.81290	17.80	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.00000	0.00000	0.00120	0.00000	17.80	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	746.47650	0.74648	683.13540	0.68314	16.84	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	0.07650	0.00008	0.23540	0.00024	16.84	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	0.08380	0.00008	0.25750	0.00026	16.75	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	736.48380	0.73648	673.15750	0.67316	16.75	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	726.49180	0.72649	663.18160	0.66318	16.66	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	0.09180	0.00009	0.28160	0.00028	16.66	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	626.63030	0.62663	563.59100	0.56359	15.79	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	0.23030	0.00023	0.69100	0.00069	15.79	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	0.93580	0.00094	2.84130	0.00284	14.48	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	477.33580	0.47734	415.74130	0.41574	14.48	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	10.10	Call	121.96290	0.12196	83.04870	0.08305	13.01	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.10	Put	45.56290	0.04556	70.14870	0.07015	13.01	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.41	Call	18.34190	0.01834	13.41710	0.01342	15.02	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.41	Put	251.94190	0.25194	310.51710	0.31052	15.02	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	2.50060	0.00250	1.53610	0.00154	18.60	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	576.10060	0.57610	638.63610	0.63864	18.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.19990	10.19990	10.13660	10.13660	12.87	95,868,860.10	9,399	613,769.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,799.90250	2.79990	2,736.60090	2.73660	30.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.00250	0.00000	0.00090	0.00000	30.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.00260	0.00000	0.00280	0.00000	23.19	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,199.90260	2.19990	2,136.60280	2.13660	23.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,449.95180	1.44995	1,386.68360	1.38668	18.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	0.05180	0.00005	0.08360	0.00008	18.02	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,300.01290	1.30001	1,236.77900	1.23678	17.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	0.11290	0.00011	0.17900	0.00018	17.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	0.13060	0.00013	0.20650	0.00021	17.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,272.13060	1.27213	1,208.90650	1.20891	17.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,222.16990	1.22217	1,158.96710	1.15897	16.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	0.16990	0.00017	0.26710	0.00027	16.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,200.09090	1.20009	1,136.89940	1.13690	16.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	0.19090	0.00019	0.29940	0.00030	16.59	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 13/12/2013	Foreign Exchange Future	10.48	Put	333.88420		0.33388		384.47760	0.38448	333.884	14.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.50	Call	50.35670		0.05036		38.42090	0.03842	50.357	14.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.50	Put	350.45670		0.35046		401.82090	0.40182	350.457	14.81	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	358.82790		0.35883		410.56120	0.41056	358.828	14.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	48.72790		0.04873		37.16120	0.03716	48.728	14.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	42.73550		0.04274		32.54150	0.03254	42.736	15.14	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	392.83550		0.39284		445.94150	0.44594	392.836	15.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	41.36000		0.04136		31.48500	0.03148	41.360	15.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	401.46000		0.40146		454.88500	0.45489	401.460	15.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	436.40600		0.43641		491.01120	0.49101	436.406	15.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	36.30600		0.03631		27.61120	0.02761	36.306	15.46	0.00	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	30.88660		0.03089		23.47640	0.02348	30.887	15.78	0.00	0	22,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	480.98660		0.48099		536.87640	0.53688	480.987	15.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	26.32230		0.02632		20.13480	0.02013	26.322	16.11	0.00	0	650.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	526.42230		0.52642		583.53480	0.58353	526.422	16.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	619.57090		0.61957		678.35550	0.67836	619.571	16.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	19.47090		0.01947		14.95550	0.01496	19.471	16.81	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	17.31450		0.01731		13.32860	0.01333	17.315	17.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	657.41450		0.65741		716.72860	0.71673	657.414	17.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	13.77250		0.01377		10.65680	0.01066	13.773	17.65	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	733.87250		0.73387		794.05680	0.79406	733.873	17.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	811.14440		0.81114		871.99810	0.87200	811.144	18.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	11.04440		0.01104		8.59810	0.00860	11.044	18.21	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	7.46750		0.00747		5.88910	0.00589	7.468	19.27	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	957.56750		0.95757		1,019.28910	1.01929	957.568	19.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	6.59350		0.00659		4.78880	0.00479	6.594	19.61	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,006.69350		1.00669		1,068.18880	1.06819	1,006.694	19.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,153.66350		1.15366		1,215.93790	1.21594	1,153.664	19.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	3.56350		0.00356		2.53790	0.00254	3.564	19.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	1.88760		0.00189		1.31920	0.00132	1.888	20.11	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,301.98760		1.30199		1,364.71920	1.36472	1,301.988	20.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	0.78840		0.00079		0.53800	0.00054	0.788	20.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,500.88840		1.50089		1,563.93800	1.56394	1,500.888	20.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	0.20420		0.00020		0.13470	0.00013	0.204	20.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,800.30420		1.80030		1,863.53470	1.86353	1,800.304	20.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	0.08580		0.00009		0.08220	0.00008	0.086	22.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,150.18580		2.15019		2,213.48220	2.21348	2,150.186	22.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	0.12550		0.00013		0.12100	0.00012	0.126	24.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,300.22550		2.30023		2,363.52100	2.36352	2,300.225	24.67	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.21490		10.21490		10.15070	10.15070		12.68	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	670.83680		0.67084		608.61750	0.60862	670.837	12.52	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	5.93680		0.00594		7.91750	0.00792	5.937	12.52	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	632.13580		0.63214		570.26350	0.57026	632.136	12.34	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	7.23580		0.00724		9.56350	0.00956	7.236	12.34	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	622.50120		0.62250		560.72500	0.56072	622.501	12.30	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	7.60120		0.00760		10.02500	0.01002	7.601	12.30	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	612.88440		0.61288		551.20840	0.55121	612.884	12.26	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	7.98440		0.00798		10.50840	0.01051	7.984	12.26	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Call	218.93300		0.21893		179.26850	0.17927	218.933	12.51	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Put	104.03300		0.10403		128.56850	0.12857	104.033	12.51	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Call	71.38030		0.07138		56.70850	0.05671	71.380	14.44	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Put	366.48030		0.36648		416.00850	0.41601	366.480	14.44	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	30.34070		0.03034		24.25590	0.02426	30.341	16.40	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	655.44070		0.65544		713.55590	0.71356	655.441	16.40	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry			10.23260		10.23260		10.16440	10.16440		12.84	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Put	82.19750		0.08220		103.39920	0.10340	82.198	12.31	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Call	314.79750		0.31480		267.79920	0.26780	314.798	12.31	0.00	0	400.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/01/2014	Any day expiry	10.50	Call	98.68870	0.09869		80.94510	0.08095	98.689	14.14	0.00	0	201.00
\$ / R	On	03/01/2014	Any day expiry	10.50	Put	366.08870	0.36609		416.54510	0.41655	366.089	14.14	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry			10.27230	10.27230		10.19960	10.19960		12.89	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	8.30	Call	1,972.64400	1.97264		1,900.07610	1.90008	1,972.644	16.69	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	8.30	Put	0.34400	0.00034		0.47610	0.00048	0.344	16.69	0.00	0	6,000.00
\$ / R	On	28/01/2014	Any day expiry	10.12	Call	309.17480	0.30917		266.65520	0.26666	309.175	12.63	0.00	0	6,000.00
\$ / R	On	28/01/2014	Any day expiry	10.12	Put	156.87480	0.15687		187.05520	0.18706	156.875	12.63	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.51	Call	153.26730	0.15327		130.59360	0.13059	153.267	14.03	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.51	Put	390.96730	0.39097		440.99360	0.44099	390.967	14.03	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.52	Call	150.60040	0.15060		128.29010	0.12829	150.600	14.07	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.52	Put	398.30040	0.39830		448.69010	0.44869	398.300	14.07	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.53	Call	147.98060	0.14798		126.03010	0.12603	147.981	14.12	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.53	Put	405.68060	0.40568		456.43010	0.45643	405.681	14.12	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry			10.31660	10.31660		10.25090	10.25090		13.36	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	8.30	Put	0.99320	0.00099		1.32640	0.00133	0.993	15.84	0.00	0	6,000.00
\$ / R	On	26/02/2014	Any day expiry	8.30	Call	2,017.59320	2.01759		1,952.22640	1.95223	2,017.593	15.84	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.00	Put	138.30820	0.13831		160.51890	0.16052	138.308	12.67	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.00	Call	454.90820	0.45491		411.41890	0.41142	454.908	12.67	0.00	0	6,000.00
\$ / R	On	26/02/2014	Any day expiry	10.57	Call	202.09750	0.20210		179.61660	0.17962	202.098	14.41	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.57	Put	455.49750	0.45550		498.71660	0.49872	455.498	14.41	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.58	Call	199.32560	0.19933		177.12300	0.17712	199.326	14.45	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.58	Put	462.72560	0.46273		506.22300	0.50622	462.726	14.45	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.59	Call	196.59680	0.19660		174.66930	0.17467	196.597	14.49	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.59	Put	469.99680	0.47000		513.76930	0.51377	469.997	14.49	0.00	0	0.00
\$ / R	On	27/02/2014	Any day expiry			10.31810	10.31810		10.25240	10.25240		13.38	0.00	0	20,140.00
\$ / R	On	27/02/2014	Any day expiry	10.63	Call	188.29900	0.18830		167.31100	0.16731	188.299	14.65	0.00	0	0.00
\$ / R	On	27/02/2014	Any day expiry	10.63	Put	500.19900	0.50020		544.91100	0.54491	500.199	14.65	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry			10.31960	10.31960		10.25390	10.25390		13.41	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.09	Put	9.42980	0.00943		11.56710	0.01157	9.430	13.32	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.09	Call	1,239.02980	1.23903		1,175.46710	1.17547	1,239.030	13.32	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.10	Call	1,229.28600	1.22929		1,165.77190	1.16577	1,229.286	13.29	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.10	Put	9.68600	0.00969		11.87190	0.01187	9.686	13.29	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.11	Call	1,219.54940	1.21955		1,156.08520	1.15609	1,219.549	13.26	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.11	Put	9.94940	0.00995		12.18520	0.01219	9.949	13.26	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future			10.34510	10.34510		10.27910	10.27910		13.72	123,365,317.50	11,925	88,151.00
\$ / R	On	17/03/2014	Foreign Exchange Future	7.70	Call	2,645.58450	2.64558		2,579.71740	2.57972	2,645.585	17.89	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	7.70	Put	0.48450	0.00048		0.61740	0.00062	0.485	17.89	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	8.20	Call	2,146.52100	2.14652		2,080.87510	2.08088	2,146.521	16.01	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	8.20	Put	1.42100	0.00142		1.77510	0.00178	1.421	16.01	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	8.70	Call	1,650.17090	1.65017		1,585.29050	1.58529	1,650.171	14.51	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	8.70	Put	5.07090	0.00507		6.19050	0.00619	5.071	14.51	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.25	Call	1,115.40990	1.11541		1,052.84090	1.05284	1,115.410	12.97	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.25	Put	20.30990	0.02031		23.74090	0.02374	20.310	12.97	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.59	Call	808.91580	0.80892		751.90330	0.75190	808.916	12.65	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.59	Put	53.81580	0.05382		62.80330	0.06280	53.816	12.65	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.60	Call	800.39700	0.80040		743.56700	0.74357	800.397	12.65	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.60	Put	55.29700	0.05530		64.46700	0.06447	55.297	12.65	0.00	0	16,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.61	Call	791.91060	0.79191		735.26560	0.73527	791.911	12.64	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.61	Put	56.81060	0.05681		66.16560	0.06617	56.811	12.64	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.70	Call	717.06940	0.71707		662.20350	0.66220	717.069	12.58	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.70	Put	71.96940	0.07197		83.10350	0.08310	71.969	12.58	0.00	0	6.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.75	Call	676.76910	0.67677		622.98060	0.62298	676.769	12.55	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.75	Put	81.66910	0.08167		93.88060	0.09388	81.669	12.55	0.00	0	250.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.80	Call	637.45380	0.63745		584.80390	0.58480	637.454	12.52	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.80	Put	92.35380	0.09235		105.70390	0.10570	92.354	12.52	0.00	0	7,500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.90	Call	564.90690	0.56491		518.05130	0.51805	564.907	12.62	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.90	Put	119.80690	0.11981		138.95130	0.13895	119.807	12.62	0.00	0	7,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	500.61510	0.50062	457.04920	0.45705	500.615	12.86	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	155.51510	0.15552	177.94920	0.17795	155.515	12.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	414.82280	0.41482	376.20870	0.37621	414.823	13.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	219.72280	0.21972	247.10870	0.24711	219.723	13.23	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	389.01640	0.38902	352.02780	0.35203	389.016	13.35	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	243.91640	0.24392	272.92780	0.27293	243.916	13.35	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	379.07570	0.37908	342.73000	0.34273	379.076	13.40	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	253.97570	0.25398	283.63000	0.28363	253.976	13.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	364.56600	0.36457	329.17680	0.32918	364.566	13.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	269.46600	0.26947	300.07680	0.30008	269.466	13.48	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	341.43950	0.34144	307.62040	0.30762	341.439	13.60	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	296.33950	0.29634	328.52040	0.32852	296.340	13.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	328.18350	0.32818	296.17650	0.29618	328.183	13.67	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	313.08350	0.31308	347.07650	0.34708	313.083	13.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	323.86750	0.32387	292.45770	0.29246	323.868	13.70	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	318.76750	0.31877	353.35770	0.35336	318.768	13.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	319.59930	0.31960	288.78940	0.28879	319.599	13.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	324.49930	0.32450	359.68940	0.35969	324.499	13.72	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	300.35790	0.30036	271.15420	0.27115	300.358	13.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	355.25790	0.35526	392.05420	0.39205	355.258	13.91	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	282.30670	0.28231	254.64790	0.25465	282.307	14.09	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	387.20670	0.38721	425.54790	0.42555	387.207	14.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	265.39110	0.26539	239.21140	0.23921	265.391	14.27	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	420.29110	0.42029	460.11140	0.46011	420.291	14.27	0.00	0	300.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	234.72190	0.23472	211.30850	0.21131	234.722	14.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	489.62190	0.48962	532.20850	0.53221	489.622	14.63	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	231.87310	0.23187	208.72230	0.20872	231.873	14.67	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	496.77310	0.49677	539.62230	0.53962	496.773	14.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	220.84940	0.22085	198.72320	0.19872	220.849	14.81	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	525.74940	0.52575	569.62320	0.56962	525.749	14.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	207.87980	0.20788	186.97710	0.18698	207.880	14.99	0.00	0	20,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	562.77980	0.56278	607.87710	0.60788	562.780	14.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	173.84280	0.17384	156.39710	0.15640	173.843	15.53	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	678.74280	0.67874	727.29710	0.72730	678.743	15.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	146.55240	0.14655	131.85780	0.13186	146.552	16.10	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	801.45240	0.80145	852.75780	0.85276	801.452	16.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	131.22780	0.13123	118.10800	0.11811	131.228	16.48	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	886.12780	0.88613	939.00800	0.93901	886.128	16.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	124.31020	0.12431	111.91110	0.11191	124.310	16.67	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	929.21020	0.92921	982.81110	0.98281	929.210	16.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	117.84610	0.11785	106.12120	0.10612	117.846	16.86	0.00	0	2,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	972.74610	0.97275	1,027.02120	1.02702	972.746	16.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	111.80060	0.11180	100.71250	0.10071	111.801	17.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,016.70060	1.01670	1,071.61250	1.07161	1,016.701	17.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	86.68500	0.08668	78.16020	0.07816	86.685	17.97	0.00	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,241.58500	1.24159	1,299.06020	1.29906	1,241.585	17.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	68.21800	0.06822	61.69800	0.06170	68.218	18.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,473.11800	1.47312	1,532.59800	1.53260	1,473.118	18.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	54.70330	0.05470	49.65970	0.04966	54.703	19.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,709.60330	1.70960	1,770.55970	1.77056	1,709.603	19.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	44.68730	0.04469	40.73530	0.04074	44.687	20.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,949.58730	1.94959	2,011.63530	2.01164	1,949.587	20.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	39.04660	0.03905	36.69010	0.03669	39.047	21.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,193.94660	2.19395	2,257.59010	2.25759	2,193.947	21.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	37.97560	0.03798	35.80320	0.03580	37.976	22.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,342.87560	2.34288	2,406.70320	2.40670	2,342.876	22.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	37.67440	0.03767	35.55690	0.03556	37.674	23.03	0.00	0	0.00

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	12.70	Put	2,392.57440	2.39257		2,456.45690	2.45646	2,392.574	23.03	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.85	Call	36.91710	0.03692		34.94840	0.03495	36.917	23.93	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.85	Put	2,541.81710	2.54182		2,605.84840	2.60585	2,541.817	23.93	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	13.00	Call	36.35400	0.03635		34.51260	0.03451	36.354	24.82	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	13.00	Put	2,691.25400	2.69125		2,755.41260	2.75541	2,691.254	24.82	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	14.25	Call	14.18800	0.01419		12.68920	0.01269	14.188	27.52	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	14.25	Put	3,919.08800	3.91909		3,983.58920	3.98359	3,919.088	27.52	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	14.50	Call	10.52610	0.01053		9.38110	0.00938	10.526	27.52	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	14.50	Put	4,165.42610	4.16543		4,230.28110	4.23028	4,165.426	27.52	0.00	0	0.00
\$ / R	On	19/03/2014	Any day expiry			10.34820	10.34820		10.28200	10.28200		13.75	0.00	0	0.00
\$ / R	On	19/03/2014	Any day expiry	9.09	Call	1,272.54500	1.27254		1,208.92500	1.20892	1,272.545	13.46	0.00	0	0.00
\$ / R	On	19/03/2014	Any day expiry	9.09	Put	14.34500	0.01435		16.92500	0.01692	14.345	13.46	0.00	0	0.00
\$ / R	On	19/03/2014	Any day expiry	9.10	Call	1,262.90270	1.26290		1,199.33430	1.19933	1,262.903	13.43	0.00	0	0.00
\$ / R	On	19/03/2014	Any day expiry	9.10	Put	14.70270	0.01470		17.33430	0.01733	14.703	13.43	0.00	0	0.00
\$ / R	On	19/03/2014	Any day expiry	9.11	Call	1,253.26890	1.25327		1,189.75380	1.18975	1,253.269	13.40	0.00	0	0.00
\$ / R	On	19/03/2014	Any day expiry	9.11	Put	15.06890	0.01507		17.75380	0.01775	15.069	13.40	0.00	0	0.00
\$ / R	On	26/03/2014	Any day expiry			10.35870	10.35870		10.29240	10.29240		13.81	0.00	0	0.00
\$ / R	On	26/03/2014	Any day expiry	8.30	Call	2,060.95460	2.06095		1,995.20660	1.99521	2,060.955	15.59	0.00	0	0.00
\$ / R	On	26/03/2014	Any day expiry	8.30	Put	2.25460	0.00225		2.80660	0.00281	2.255	15.59	0.00	0	6,000.00
\$ / R	On	26/03/2014	Any day expiry	10.10	Call	463.59690	0.46360		422.97510	0.42298	463.597	13.20	0.00	0	6,000.00
\$ / R	On	26/03/2014	Any day expiry	10.10	Put	204.89690	0.20490		230.57510	0.23058	204.897	13.20	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry			10.45050	10.45050		10.38310	10.38310		14.29	0.00	0	10,150.00
\$ / R	On	26/05/2014	Any day expiry	9.94	Call	687.28350	0.68728		640.36530	0.64037	687.284	12.98	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.94	Put	176.78350	0.17678		197.26530	0.19727	176.783	12.98	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.95	Call	680.39850	0.68040		634.44130	0.63444	680.399	12.97	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.95	Put	179.89850	0.17990		201.34130	0.20134	179.898	12.97	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.96	Call	674.21060	0.67421		628.56170	0.62856	674.211	13.00	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.96	Put	183.71060	0.18371		205.46170	0.20546	183.711	13.00	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future			10.47790	10.47790		10.41080	10.41080		14.55	26,194,750.00	2,500	29,727.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.00	Call	2,483.29010	2.48329		2,416.95840	2.41696	2,483.290	16.29	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.00	Put	5.39010	0.00539		6.15840	0.00616	5.390	16.29	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.45	Call	2,040.72240	2.04072		1,975.27260	1.97527	2,040.722	15.29	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.45	Put	12.82240	0.01282		14.47260	0.01447	12.822	15.29	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.64	Put	18.19870	0.01820		20.32690	0.02033	18.199	14.87	0.00	0	24,582.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.64	Call	1,856.09870	1.85610		1,791.12690	1.79113	1,856.099	14.87	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.75	Call	1,750.10140	1.75010		1,685.46230	1.68546	1,750.101	14.63	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.75	Put	22.20140	0.02220		24.66230	0.02466	22.201	14.63	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Call	1,721.32750	1.72133		1,656.78700	1.65679	1,721.328	14.56	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Put	23.42750	0.02343		25.98700	0.02599	23.428	14.56	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Put	34.52090	0.03452		37.93060	0.03793	34.521	14.07	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Call	1,512.42090	1.51242		1,448.73060	1.44873	1,512.421	14.07	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Call	1,326.52740	1.32653		1,263.84220	1.26384	1,326.527	13.62	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Put	48.62740	0.04863		53.04220	0.05304	48.627	13.62	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Call	987.04240	0.98704		931.75070	0.93175	987.042	13.10	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Put	99.14240	0.09914		110.95070	0.11095	99.142	13.10	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Put	101.18790	0.10119		113.10710	0.11311	101.188	13.11	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Call	979.08790	0.97909		923.90710	0.92391	979.088	13.11	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Call	971.16210	0.97116		916.09660	0.91610	971.162	13.11	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Put	103.26210	0.10326		115.29660	0.11530	103.262	13.11	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Call	863.55400	0.86355		810.09160	0.81009	863.554	13.15	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Put	135.65400	0.13565		149.29160	0.14929	135.654	13.15	0.00	0	250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Put	148.80360	0.14880		163.02430	0.16302	148.804	13.16	0.00	0	6.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Call	826.70360	0.82670		773.82430	0.77382	826.704	13.16	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Call	708.03210	0.70803		662.28720	0.66229	708.032	13.20	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Put	200.13210	0.20013		221.48720	0.22149	200.132	13.20	0.00	0	24,582.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Call	682.30080	0.68230		639.46220	0.63946	682.301	13.24	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Put	214.40080	0.21440		238.66220	0.23866	214.401	13.24	0.00	0	50.00



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	10.31	Call	713.93030	0.71393		676.98990	0.67699	713.930	14.33	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	399.43030	0.39943		428.28990	0.42829	399.430	14.33	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	472.35240	0.47235		446.60760	0.44661	472.352	15.95	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	797.85240	0.79785		837.90760	0.83791	797.852	15.95	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	260.28420	0.26028		246.13290	0.24613	260.284	18.56	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,635.78420	1.63578		1,687.43290	1.68743	1,635.784	18.56	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	247.33300	0.24733		233.92950	0.23393	247.333	18.80	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,722.83300	1.72283		1,775.22950	1.77523	1,722.833	18.80	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	195.06270	0.19506		184.72850	0.18473	195.063	20.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,170.56270	2.17056		2,226.02850	2.22603	2,170.563	20.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	177.27680	0.17728		171.39840	0.17140	177.277	22.25	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,702.77680	2.70278		2,762.69840	2.76270	2,702.777	22.25	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			10.70810	10.70810		10.64200	10.64200		15.43	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	888.09750	0.88810		848.05030	0.84805	888.098	14.07	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	339.99750	0.34000		366.05030	0.36605	339.998	14.07	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	342.80140	0.34280		326.30060	0.32630	342.801	18.26	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	1,544.70140	1.54470		1,594.30060	1.59430	1,544.701	18.26	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.77570	10.77570		10.70970	10.70970		15.72	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	21.10660	0.02111		22.83870	0.02284	21.107	15.95	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,796.80660	2.79681		2,732.53870	2.73254	2,796.807	15.95	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,362.22900	2.36223		2,299.12410	2.29912	2,362.229	15.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	36.52900	0.03653		39.42410	0.03942	36.529	15.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,314.46600	2.31447		2,251.52690	2.25153	2,314.466	14.89	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	38.76600	0.03877		41.82690	0.04183	38.766	14.89	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	41.12970	0.04113		44.36520	0.04437	41.130	14.79	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,266.82970	2.26683		2,204.06520	2.20407	2,266.830	14.79	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	1,853.03520	1.85304		1,794.37660	1.79438	1,853.035	14.28	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	77.33520	0.07734		84.67660	0.08468	77.335	14.28	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,425.08830	1.42509		1,370.19080	1.37019	1,425.088	13.84	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	149.38830	0.14939		160.49080	0.16049	149.388	13.84	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	168.71820	0.16872		180.69230	0.18069	168.718	13.76	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,344.41820	1.34442		1,290.39230	1.29039	1,344.418	13.76	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,065.42900	1.06543		1,019.13190	1.01913	1,065.429	14.05	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	289.72900	0.28973		309.43190	0.30943	289.729	14.05	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	801.81880	0.80182		768.06990	0.76807	801.819	14.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	526.11880	0.52612		558.36990	0.55837	526.119	14.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	840.70770	0.84071		879.11300	0.87911	840.708	16.16	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	616.40770	0.61641		588.81300	0.58881	616.408	16.16	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	480.16450	0.48016		458.56600	0.45857	480.164	17.27	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	1,204.46450	1.20446		1,248.86600	1.24887	1,204.464	17.27	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	381.68500	0.38169		364.34510	0.36435	381.685	18.37	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,605.98500	1.60599		1,654.64510	1.65465	1,605.985	18.37	0.00	0	0.00
\$ / R MAXI	On 25/11/2013	Any day expiry			10.17390	10.17390		10.11010	10.11010		11.83	0.00	0	0.00
\$ / R MAXI	On 25/11/2013	Any day expiry	10.14	Call	8,034.24380	0.08034		5,415.90230	0.05416	8,034.244	11.92	0.00	0	0.00
\$ / R MAXI	On 25/11/2013	Any day expiry	10.14	Put	4,644.24380	0.04644		8,405.90230	0.08406	4,644.244	11.92	0.00	0	0.00
\$ / R MAXI	On 25/11/2013	Any day expiry	10.15	Call	7,418.93690	0.07419		5,064.31210	0.05064	7,418.937	11.83	0.00	0	0.00
\$ / R MAXI	On 25/11/2013	Any day expiry	10.15	Put	5,028.93690	0.05029		9,054.31210	0.09054	5,028.937	11.83	0.00	0	0.00
\$ / R MAXI	On 25/11/2013	Any day expiry	10.16	Call	6,935.95330	0.06936		4,733.54430	0.04734	6,935.953	11.95	0.00	0	200.00
\$ / R MAXI	On 25/11/2013	Any day expiry	10.16	Put	5,545.95330	0.05546		9,723.54430	0.09724	5,545.953	11.95	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.19990	10.19990		10.13660	10.13660		12.87	356,996.50	35	718.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	71,230.87900	0.71231		64,992.43680	0.64992	71,230.879	13.59	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	240.87900	0.00241		332.43680	0.00332	240.879	13.59	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	70,243.71920	0.70244		64,009.44460	0.64009	70,243.719	13.53	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	253.71920	0.00254		349.44460	0.00349	253.719	13.53	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	69,257.26250	0.69257		63,027.36270	0.63027	69,257.263	13.46	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	267.26250	0.00267		367.36270	0.00367	267.263	13.46	0.00	0	0.00



Contract Details		Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest		
\$ / R MAXI	On 13/12/2013			Foreign Exchange Future	10.25	Call	11,435.30730	0.11435		8,925.00090	0.08925	11,435.307	13.19	0.00	0	0.00
\$ / R MAXI	On 13/12/2013			Foreign Exchange Future	10.25	Put	16,445.30730	0.16445		20,265.00090	0.20265	16,445.307	13.19	0.00	0	0.00
\$ / R MAXI	On 13/12/2013			Foreign Exchange Future	10.35	Call	8,255.15520	0.08255		6,367.52790	0.06368	8,255.155	13.84	0.00	0	0.00
\$ / R MAXI	On 13/12/2013			Foreign Exchange Future	10.35	Put	23,265.15520	0.23265		27,707.52790	0.27708	23,265.155	13.84	0.00	0	0.00
\$ / R MAXI	On 13/12/2013			Foreign Exchange Future	10.85	Call	1,681.90210	0.01682		1,295.44810	0.01295	1,681.902	17.16	0.00	0	0.00
\$ / R MAXI	On 13/12/2013			Foreign Exchange Future	10.85	Put	66,691.90210	0.66692		72,635.44810	0.72635	66,691.902	17.16	0.00	0	0.00
\$ / R MAXI	On 17/03/2014			Foreign Exchange Future			10.34510	10.34510		10.27910	10.27910		13.72	0.00	0	34.00
\$ / R MAXI	On 17/03/2014			Foreign Exchange Future	10.33	Call	32,818.34540	0.32818		29,617.65440	0.29618	32,818.345	13.67	0.00	0	0.00
\$ / R MAXI	On 17/03/2014			Foreign Exchange Future	10.33	Put	31,308.34540	0.31308		34,707.65440	0.34708	31,308.345	13.67	0.00	0	200.00
\$ / R MAXI	On 17/03/2014			Foreign Exchange Future	10.49	Call	26,868.64460	0.26869		24,221.56110	0.24222	26,868.645	14.23	0.00	0	0.00
\$ / R MAXI	On 17/03/2014			Foreign Exchange Future	10.49	Put	41,358.64460	0.41359		45,311.56110	0.45312	41,358.645	14.23	0.00	0	0.00
\$ / R MAXI	On 17/03/2014			Foreign Exchange Future	10.50	Call	26,539.11310	0.26539		23,921.14090	0.23921	26,539.113	14.27	0.00	0	0.00
\$ / R MAXI	On 17/03/2014			Foreign Exchange Future	10.50	Put	42,029.11310	0.42029		46,011.14090	0.46011	42,029.113	14.27	0.00	0	0.00
\$ / R MAXI	On 17/03/2014			Foreign Exchange Future	10.51	Call	26,213.87560	0.26214		23,624.75620	0.23625	26,213.876	14.30	0.00	0	0.00
\$ / R MAXI	On 17/03/2014			Foreign Exchange Future	10.51	Put	42,703.87560	0.42704		46,714.75620	0.46715	42,703.876	14.30	0.00	0	0.00
\$ / R MAXI	On 13/06/2014			Foreign Exchange Future			10.47790	10.47790		10.41080	10.41080		14.55	0.00	0	0.00
\$ / R MAXI	On 13/06/2014			Foreign Exchange Future	10.69	Call	38,029.79080	0.38030		35,320.03250	0.35320	38,029.791	15.11	0.00	0	0.00
\$ / R MAXI	On 13/06/2014			Foreign Exchange Future	10.69	Put	59,239.79080	0.59240		63,240.03250	0.63240	59,239.791	15.11	0.00	0	0.00
\$ / R MAXI	On 13/06/2014			Foreign Exchange Future	10.70	Call	37,715.52620	0.37716		35,025.74800	0.35026	37,715.526	15.14	0.00	0	0.00
\$ / R MAXI	On 13/06/2014			Foreign Exchange Future	10.70	Put	59,925.52620	0.59926		63,945.74800	0.63946	59,925.526	15.14	0.00	0	0.00
\$ / R MAXI	On 13/06/2014			Foreign Exchange Future	10.71	Call	37,404.26000	0.37404		34,734.01710	0.34734	37,404.260	15.16	0.00	0	0.00
\$ / R MAXI	On 13/06/2014			Foreign Exchange Future	10.71	Put	60,614.26000	0.60614		64,654.01710	0.64654	60,614.260	15.16	0.00	0	0.00
£ / R	On 13/12/2013			Foreign Exchange Future			16.42340	16.42340		16.33840	16.33840		12.08	17,605,884.80	1,072	29,610.00
£ / R	On 13/12/2013			Foreign Exchange Future	14.89	Call	1,536.30120	1.53630		1,452.14990	1.45215	1,536.301	17.00	0.00	0	0.00
£ / R	On 13/12/2013			Foreign Exchange Future	14.89	Put	2,901.20	0.00290		3,74990	0.00375	2,901	17.00	0.00	0	0.00
£ / R	On 13/12/2013			Foreign Exchange Future	14.90	Call	1,526.35090	1.52635		1,442.21850	1.44222	1,526.351	16.94	0.00	0	0.00
£ / R	On 13/12/2013			Foreign Exchange Future	14.90	Put	2,95090	0.00295		3,81850	0.00382	2,951	16.94	0.00	0	0.00
£ / R	On 13/12/2013			Foreign Exchange Future	14.91	Call	1,516.40160	1.51640		1,432.28870	1.43229	1,516.402	16.88	0.00	0	0.00
£ / R	On 13/12/2013			Foreign Exchange Future	14.91	Put	3,00160	0.00300		3,88870	0.00389	3,002	16.88	0.00	0	0.00
£ / R	On 17/03/2014			Foreign Exchange Future			16.64360	16.64360		16.55450	16.55450		12.89	12,382,838.40	744	5,336.00
£ / R	On 17/03/2014			Foreign Exchange Future	12.85	Call	3,797.94460	3.79794		3,706.87150	3.70687	3,797.945	18.99	0.00	0	0.00
£ / R	On 17/03/2014			Foreign Exchange Future	12.85	Put	4,34460	0.00434		2,37150	0.00237	4,345	18.99	0.00	0	327.00
£ / R	On 17/03/2014			Foreign Exchange Future	13.00	Call	3,648.95210	3.64895		3,558.51030	3.55851	3,648.952	18.71	0.00	0	0.00
£ / R	On 17/03/2014			Foreign Exchange Future	13.00	Put	5,35210	0.00535		4,01030	0.00401	5,352	18.71	0.00	0	327.00
£ / R	On 17/03/2014			Foreign Exchange Future	14.25	Call	2,409.95790	2.40996		2,323.53480	2.32353	2,409.958	14.78	0.00	0	0.00
£ / R	On 17/03/2014			Foreign Exchange Future	14.25	Put	16,35790	0.01636		19,03480	0.01903	16,358	14.78	0.00	0	327.00
£ / R	On 17/03/2014			Foreign Exchange Future	14.29	Call	2,370.49050	2.37049		2,284.18300	2.28418	2,370.490	14.64	0.00	0	0.00
£ / R	On 17/03/2014			Foreign Exchange Future	14.29	Put	16,89050	0.01689		19,68300	0.01968	16,890	14.64	0.00	0	0.00
£ / R	On 17/03/2014			Foreign Exchange Future	14.30	Call	2,360.62710	2.36063		2,274.34930	2.27435	2,360.627	14.60	0.00	0	0.00
£ / R	On 17/03/2014			Foreign Exchange Future	14.30	Put	17,02710	0.01703		19,84930	0.01985	17,027	14.60	0.00	0	0.00
£ / R	On 17/03/2014			Foreign Exchange Future	14.31	Call	2,350.76450	2.35076		2,264.51720	2.26452	2,350.765	14.57	0.00	0	0.00
£ / R	On 17/03/2014			Foreign Exchange Future	14.31	Put	17,16450	0.01716		20,01720	0.02002	17,165	14.57	0.00	0	0.00
£ / R	On 17/03/2014			Foreign Exchange Future	14.50	Call	2,163.66680	2.16367		2,078.06440	2.07806	2,163.667	13.89	0.00	0	0.00
£ / R	On 17/03/2014			Foreign Exchange Future	14.50	Put	20,06680	0.02007		23,56440	0.02356	20,067	13.89	0.00	0	327.00
£ / R	On 17/03/2014			Foreign Exchange Future	15.40	Call	1,314.80520	1.31481		1,240.24390	1.24024	1,314.805	12.09	0.00	0	0.00
£ / R	On 17/03/2014			Foreign Exchange Future	15.40	Put	71,20520	0.07121		85,74390	0.08574	71,205	12.09	0.00	0	7,500.00
£ / R	On 17/03/2014			Foreign Exchange Future	17.00	Call	356,80610	0.35681		326,95620	0.32696	356,806	13.51	0.00	0	0.00
£ / R	On 17/03/2014			Foreign Exchange Future	17.00	Put	713,20610	0.71321		772,45620	0.77246	713,206	13.51	0.00	0	300.00
£ / R	On 17/03/2014			Foreign Exchange Future	18.40	Call	103,58000	0.10358		93,95500	0.09396	103,580	15.77	0.00	0	4,700.00
£ / R	On 17/03/2014			Foreign Exchange Future	18.40	Put	1,859,98000	1.85998		1,939,45500	1.93946	1,859,980	15.77	0.00	0	0.00
£ / R	On 13/06/2014			Foreign Exchange Future			16.84440	16.84440		16.75360	16.75360		13.66	0.00	0	250.00
£ / R	On 13/06/2014			Foreign Exchange Future	16.04	Call	1,111.25300	1.11125		1,052.30090	1.05230	1,111.253	12.77	0.00	0	0.00
£ / R	On 13/06/2014			Foreign Exchange Future	16.04	Put	306.85300	0.30685		338,70090	0.33870	306.853	12.77	0.00	0	0.00
£ / R	On 13/06/2014			Foreign Exchange Future	16.05	Call	1,104.95740	1.10496		1,046.21670	1.04622	1,104.957	12.78	0.00	0	0.00
£ / R	On 13/06/2014			Foreign Exchange Future	16.05	Put	310.55740	0.31056		342,61670	0.34262	310.557	12.78	0.00	0	0.00
£ / R	On 13/06/2014			Foreign Exchange Future	16.06	Call	1,098.69300	1.09869		1,040.15480	1.04015	1,098.693	12.79	0.00	0	0.00

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	16.06	Put	314.29300		0.31429		346.55480	0.34655	314.293	12.79	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	674.60910		0.67461		634.30100	0.63430	674.609	13.70	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	710.20910		0.71021		760.70100	0.76070	710.209	13.70	0.00	0	50.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.06640		17.06640		16.97780	16.97780		14.30	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	979.16040		0.97916		934.07360	0.93407	979.160	14.06	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	752.76040		0.75276		796.27360	0.79627	752.760	14.06	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	974.72460		0.97472		929.80510	0.92981	974.725	14.07	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	758.32460		0.75832		802.00510	0.80201	758.325	14.07	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	970.30850		0.97031		925.54970	0.92555	970.309	14.08	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	763.90850		0.76391		807.74970	0.80775	763.909	14.08	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10198		0.10198		0.10145	0.10145		15.09	0.00	0	14,325.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,199.73150		0.01200		1,147.84710	0.01148	1,199.731	20.78	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	1.63150		0.00002		2.84710	0.00003	1.632	20.78	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	274.58920		0.00275		251.19600	0.00251	274.589	15.09	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	76.48920		0.00076		106.19600	0.00106	76.489	15.09	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	10.13320		0.00010		11.56890	0.00012	10.133	17.93	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	812.03320		0.00812		866.56890	0.00867	812.033	17.93	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10350		0.10350		0.10294	0.10294		15.90	0.00	0	50.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,365.98210		0.01366		1,319.23680	0.01319	1,365.982	14.69	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	15.68210		0.00016		24.83680	0.00025	15.682	14.69	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	568.34760		0.00568		549.49840	0.00549	568.348	15.90	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	218.04760		0.00218		255.09840	0.00255	218.048	15.90	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	190.72150		0.00191		189.99350	0.00190	190.722	18.25	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	840.42150		0.00840		895.59350	0.00896	840.421	18.25	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.77890		13.77890		13.72270	13.72270		12.14	14,715,865.20	1,068	74,813.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,578.91880		2.57892		2,522.72750	2.52273	2,578.919	21.90	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	0.01880		0.00002		0.02750	0.00003	0.019	21.90	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,335.94270		2.33594		2,279.75910	2.27976	2,335.943	20.83	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	0.04270		0.00004		0.05910	0.00006	0.043	20.83	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,285.95060		2.28595		2,229.76930	2.22977	2,285.951	20.61	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	0.05060		0.00005		0.06930	0.00007	0.051	20.61	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,235.96000		2.23596		2,179.78130	2.17978	2,235.960	20.39	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	0.06000		0.00006		0.08130	0.00008	0.060	20.39	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Call	1,529.60240		1.52960		1,473.54000	1.47354	1,529.602	17.27	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Put	0.70240		0.00070		0.84000	0.00084	0.702	17.27	0.00	0	22,875.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Put	0.83900		0.00084		0.99670	0.00100	0.839	17.05	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Call	1,479.73900		1.47974		1,423.69670	1.42370	1,479.739	17.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,280.37270		1.28037		1,224.37880	1.22438	1,280.373	15.86	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	1.47270		0.00147		1.67880	0.00168	1.473	15.86	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,180.72660		1.18073		1,124.84720	1.12485	1,180.727	15.11	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	1.82660		0.00183		2.14720	0.00215	1.827	15.11	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Put	2.29340		0.00229		2.77970	0.00278	2.293	14.37	0.00	0	25,925.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Call	1,081.19340		1.08119		1,025.47970	1.02548	1,081.193	14.37	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Call	1,031.48260		1.03148		975.87830	0.97588	1,031.483	13.99	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Put	2.58260		0.00258		3.17830	0.00318	2.583	13.99	0.00	0	800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Call	932.21140		0.93221		876.89960	0.87690	932.211	13.25	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Put	3.31140		0.00331		4.19960	0.00420	3.311	13.25	0.00	0	15,000.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Put	4.31490		0.00431		5.63400	0.00563	4.315	12.50	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Call	833.21490		0.83321		778.33400	0.77833	833.215	12.50	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	685.54300		0.68554		634.35580	0.63436	685.543	11.38	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	6.64300		0.00664		11.65580	0.01166	6.643	11.38	0.00	0	6,100.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	591.73120		0.59173		542.49550	0.54250	591.731	11.49	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	12.83120		0.01283		19.79550	0.01980	12.831	11.49	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Put	38.83720		0.03884		50.27040	0.05027	38.837	11.71	0.00	0	3,600.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Call	417.73720		0.41774		372.97040	0.37297	417.737	11.71	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	95.01930		0.09502		76.70580	0.07671	95.019	13.02	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	316.11930		0.31612		354.00580	0.35401	316.119	13.02	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Call	63.29470		0.06329		50.19500	0.05019	63.295	13.67	0.00	0	15,250.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Put	434.39470		0.43439		477.49500	0.47749	434.395	13.67	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Put	653.22990		0.65323		702.15680	0.70216	653.230	14.76	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Call	32.12990		0.03213		24.85680	0.02486	32.130	14.76	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	15.13280		0.01513		11.44780	0.01145	15.133	15.53	0.00	0	12,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	886.23280		0.88623		938.74780	0.93875	886.233	15.53	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Call	3.94780		0.00395		3.35260	0.00335	3.948	16.41	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Put	1,275.04780		1.27505		1,330.65260	1.33065	1,275.048	16.41	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,572.75370		1.57275		1,628.86560	1.62887	1,572.754	17.39	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	1.65370		0.00165		1.56560	0.00157	1.654	17.39	0.00	0	7,500.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.97680		13.97680		13.91770	13.91770		13.00	7,687,240.00	550	26,860.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,512.70310		1.51270		1,454.18040	1.45418	1,512.703	12.86	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	25.90310		0.02590		26.48040	0.02648	25.903	12.86	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,503.04660		1.50305		1,444.53350	1.44453	1,503.047	12.82	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	26.24660		0.02625		26.83350	0.02683	26.247	12.82	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,493.39520		1.49340		1,435.16420	1.43516	1,493.395	12.79	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	26.59520		0.02660		27.46420	0.02746	26.595	12.79	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,360.50030		1.36050		1,305.57630	1.30558	1,360.500	12.44	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	33.70030		0.03370		37.87630	0.03788	33.700	12.44	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,179.51300		1.17951		1,126.11270	1.12611	1,179.513	12.32	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	52.71300		0.05271		58.41270	0.05841	52.713	12.32	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	115.82080		0.11582		104.16190	0.10416	115.821	16.56	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	1,489.02080		1.48902		1,536.46190	1.53646	1,489.021	16.56	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.15880		14.15880		14.09860	14.09860		13.68	0.00	0	600.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	754.51380		0.75451		713.91470	0.71391	754.514	13.15	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	385.71380		0.38571		405.31470	0.40531	385.714	13.15	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	390.45690		0.39046		410.19720	0.41020	390.457	13.17	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	749.25690		0.74926		708.79720	0.70880	749.257	13.17	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	744.02730		0.74403		703.71090	0.70371	744.027	13.18	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	395.22730		0.39523		415.11090	0.41511	395.227	13.18	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.36040		14.36040		14.30300	14.30300		14.28	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	750.19790		0.75020		715.30710	0.71531	750.198	14.27	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	729.79790		0.72980		752.30710	0.75231	729.798	14.27	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	746.18950		0.74619		711.51860	0.71152	746.189	14.28	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	735.78950		0.73579		758.51860	0.75852	735.789	14.28	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	742.28600		0.74229		707.75720	0.70776	742.286	14.30	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	741.88600		0.74189		764.75720	0.76476	741.886	14.30	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.56900		14.56900		14.51210	14.51210		14.81	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	431.41130		0.43141		437.81740	0.43782	431.411	13.69	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,310.41130		1.31041		1,259.91740	1.25992	1,310.411	13.69	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,304.20350		1.30420		1,253.81910	1.25382	1,304.204	13.70	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	435.20350		0.43520		441.71910	0.44172	435.203	13.70	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,298.01620		1.29802		1,247.74710	1.24775	1,298.016	13.70	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	439.01620		0.43902		445.64710	0.44565	439.016	13.70	0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.92425		110.92425		110.92469	110.92469			0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	65.75000		0.06575		65.31000	0.06531	65.750		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	75.75000		0.07575		75.31000	0.07531	75.750		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	85.75000		0.08575		85.31000	0.08531	85.750		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
2038	On 06/02/2014	Bond Future			107.04517		107.04517	107.04419	107.04419				0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	55.17000		0.05517	54.19000	0.05419		55.170		0.00	0	0.00
2038	On 06/02/2014	Bond Future	106.99	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	45.17000		0.04517	44.19000	0.04419		45.170		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	35.17000		0.03517	34.19000	0.03419		35.170		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future			111.46148		111.46148	111.46014	111.46014				0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	1,471.48000		1.47148	1,470.14000	1.47014		1,471.480		0.00	0	0.00
2050	On 06/02/2014	Bond Future	109.99	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Call	1,461.48000		1.46148	1,460.14000	1.46014		1,461.480		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Call	1,451.48000		1.45148	1,450.14000	1.45014		1,451.480		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL37	On 06/02/2014	Index Future			415.33300		415.33300	415.71900	415.71900				0.00	0	0.00
AL37	On 08/05/2014	Index Future			420.80100		420.80100	421.18900	421.18900				0.00	0	0.00
AL7T	On 06/02/2014	Index Future			489.63100		489.63100	490.82200	490.82200				0.00	0	1.00
AL7T	On 08/05/2014	Index Future			496.07800		496.07800	497.28100	497.28100				0.00	0	0.00
ALBI	On 06/02/2014	Index Future			440.05900		440.05900	441.31600	441.31600				26,403,540.00	6	790.00
ALBI	On 08/05/2014	Index Future			445.85300		445.85300	447.12300	447.12300				0.00	0	85.00
ALBI	On 07/08/2014	Index Future			452.04000		452.04000	453.33700	453.33700				0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.59540		9.59540	9.52780	9.52780			12.01	959,540.00	100	9,634.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,295.57380		1.29557	1,227.84170	1.22784		1,295.574	18.94	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	0.17380		0.00017	0.04170	0.00004		0.174	18.94	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	996.01270		0.99601	928.89570	0.92890		996.013	16.59	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	0.61270		0.00061	1.09570	0.00110		0.613	16.59	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	26.21150		0.02621	39.83810	0.03984		26.212	12.47	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	321.61150		0.32161	267.63810	0.26764		321.612	12.47	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	198.88310		0.19888	157.41450	0.15741		198.883	12.22	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	63.48310		0.06348	89.61450	0.08961		63.483	12.22	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	192.11870		0.19212	151.54820	0.15155		192.119	12.21	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	66.71870		0.06672	93.74820	0.09375		66.719	12.21	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	70.07430		0.07007	98.01090	0.09801		70.074	12.19	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	185.47430		0.18547	145.81090	0.14581		185.474	12.19	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	115.67210		0.11567	88.65590	0.08866		115.672	12.01	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	120.27210		0.12027	160.85590	0.16086		120.272	12.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	4.66050		0.00466	3.83660	0.00384		4.661	14.87	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	709.26050		0.70926	776.03660	0.77604		709.261	14.87	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	1.90840		0.00191	1.47740	0.00148		1.908	17.28	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,006.50840		1.00651	1,073.67740	1.07368		1,006.508	17.28	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.66820		9.66820	9.59840	9.59840			11.92	58,009.20	6	2,918.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	356.66320		0.35666	316.26830	0.31627		356.663	11.87	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	178.46320		0.17846	207.86830	0.20787		178.463	11.87	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	350.80480		0.35080	310.83960	0.31084		350.805	11.87	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	182.60480		0.18260	212.43960	0.21244		182.605	11.87	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	345.00760		0.34501	305.47260	0.30547		345.008	11.87	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	186.80760		0.18681	217.07260	0.21707		186.808	11.87	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.73590		9.73590	9.66540	9.66540			12.12	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	290.06340		0.29006		262.45570	0.26246	290.063	12.31	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	444.16340		0.44416		487.05570	0.48706	444.163	12.31	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	450.43620		0.45044		493.60330	0.49360	450.436	12.32	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	286.33620		0.28634		259.00330	0.25900	286.336	12.32	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	282.65020		0.28265		255.59040	0.25559	282.650	12.34	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	456.75020		0.45675		500.19040	0.50019	456.750	12.34	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.81020		9.81020		9.74130	9.74130		12.24	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	573.94520		0.57395		533.49820	0.53350	573.945	12.16	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	303.74520		0.30375		332.19820	0.33220	303.745	12.16	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	568.28320		0.56828		528.09960	0.52810	568.283	12.16	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	308.08320		0.30808		336.79960	0.33680	308.083	12.16	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	562.65570		0.56266		522.73540	0.52274	562.656	12.17	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	312.45570		0.31246		341.43540	0.34144	312.456	12.17	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.76140		9.76140		9.72260	9.72260		12.62	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	63.94580		0.06395		53.58630	0.05359	63.946	13.38	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	242.54580		0.24255		270.98630	0.27099	242.546	13.38	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	61.41590		0.06142		51.40420	0.05140	61.416	13.42	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	250.01590		0.25002		278.80420	0.27880	250.016	13.42	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	58.97430		0.05897		49.30260	0.04930	58.974	13.46	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	257.57430		0.25757		286.70260	0.28670	257.574	13.46	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.87540		9.87540		9.83420	9.83420		12.14	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	244.19810		0.24420		226.29990	0.22630	244.198	12.25	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	308.79810		0.30880		332.09990	0.33210	308.798	12.25	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	240.36520		0.24037		222.69950	0.22270	240.365	12.28	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	314.96520		0.31497		338.49950	0.33850	314.965	12.28	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	236.58800		0.23659		219.15060	0.21915	236.588	12.31	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	321.18800		0.32119		344.95060	0.34495	321.188	12.31	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			43.22590		43.22590		-30.19690	-30.19690			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			558.00640		558.00640		507.30500	507.30500			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			373.39800		373.39800		318.38240	318.38240			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			185.74810		185.74810		150.94860	150.94860			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			5.43990		5.43990		4.13140	4.13140			0.00	0	0.00
CF CANDO CAFB	On 21/11/2013	Can-Do Future			6.76250		6.76250		7.34600	7.34600			0.00	0	1,100.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			14.65120		14.65120		26.77610	26.77610			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			599.22140		599.22140		577.51410	577.51410			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			661.28100		661.28100		636.64410	636.64410			0.00	0	3,784.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.17250		11.17250		11.13740	11.13740		12.50	2,256,845.00	202	385.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	411.32080		0.41132		379.83020	0.37983	411.321	13.13	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	28.82080		0.02882		32.43020	0.03243	28.821	13.13	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	402.78010		0.40278		371.47870	0.37148	402.780	13.11	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	30.28010		0.03028		34.07870	0.03408	30.280	13.11	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	394.30010		0.39430		363.19490	0.36319	394.300	13.10	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	31.80010		0.03180		35.79490	0.03579	31.800	13.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On 17/03/2014	Foreign Exchange Future			11.34100		11.34100		11.30360	11.30360		13.39	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	367.20370		0.36720	350.43450	0.35043	367.204		13.29	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	316.20370		0.31620	336.83450	0.33683	316.204		13.29	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	362.55800		0.36256	345.96360	0.34596	362.558		13.31	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	321.55800		0.32156	342.36360	0.34236	321.558		13.31	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	357.96240		0.35796	341.79140	0.34179	357.962		13.33	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	326.96240		0.32696	348.19140	0.34819	326.962		13.33	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.68150		1.68150	1.66930	1.66930			13.02	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	406.71760		0.04067	314.28120	0.03143	406.718		12.51	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	91.71760		0.00917	121.28120	0.01213	91.718		12.51	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	339.92660		0.03399	258.32980	0.02583	339.927		12.61	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	124.92660		0.01249	165.32980	0.01653	124.927		12.61	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	280.26890		0.02803	210.24270	0.02102	280.269		12.72	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	165.26890		0.01653	217.24270	0.02172	165.269		12.72	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.69950		1.69950	1.68660	1.68660			13.15	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	550.96280		0.05510	485.94060	0.04859	550.963		13.06	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	455.96280		0.04560	519.94060	0.05199	455.963		13.06	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	504.55080		0.05046	444.02470	0.04440	504.551		13.15	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	509.55080		0.05096	578.02470	0.05780	509.551		13.15	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	464.97590		0.04650	408.42200	0.04084	464.976		13.34	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	569.97590		0.05700	642.42200	0.06424	569.976		13.34	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			113.05496		113.05496	113.05363	113.05363				0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	2,064.96000		2.06496	2,063.63000	2.06363	2,064.960			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	2,054.96000		2.05496	2,053.63000	2.05363	2,054.960			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	2,044.96000		2.04496	2,043.63000	2.04363	2,044.960			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			9.70154		83.92911	9.64099	84.37831				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	1,207.06000		1.20706	757.86000	0.75786	1,207.060			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	1,131.53000		1.13153	682.33000	0.68233	1,131.530			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	1,056.11000		1.05611	606.91000	0.60691	1,056.110			0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.82078		81.25195	9.75829	81.70653				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	2,074.26000		2.07426	1,619.68000	1.61968	2,074.260			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	1,998.97000		1.99897	1,544.39000	1.54439	1,998.970			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	1,923.78000		1.92378	1,469.20000	1.46920	1,923.780			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			439.61800		439.61800	440.80000	440.80000				0.00	0	371.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000	0.00000		8,100.00000	0.81000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	3,720.00000	0.37200		0.00000	0.00000		3,720.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000	0.00000		8,000.00000	0.80000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	3,820.00000	0.38200		0.00000	0.00000		3,820.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000	0.00000		7,900.00000	0.79000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	3,920.00000	0.39200		0.00000	0.00000		3,920.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			451.58700	451.58700		452.80700	452.80700				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	84,030.00000	8.40300		71,830.00000	7.18300		84,030.000		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	84,130.00000	8.41300		71,930.00000	7.19300		84,130.000		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	84,230.00000	8.42300		72,030.00000	7.20300		84,230.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
IGOV	On 06/02/2014	Index Future			201.00700	201.00700		201.05400	201.05400				0.00	0	1,328.00
IGOV	On 08/05/2014	Index Future			203.67700	203.67700		203.72400	203.72400				0.00	0	7.00
ILBI	On 06/02/2014	Index Future			544.44000	544.44000		543.92600	543.92600				21,777,600.00	4	190.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	0.05139		8.65500	0.05139			15.00	0.00	0	0.00
JIBAR FUTURE	On 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		5.23000	94.77000				0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.25000	94.75000		5.25000	94.75000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.26000	94.74000		5.26000	94.74000				0.00	0	400.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.34000	94.66000		5.34000	94.66000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.58000	94.42000		5.58000	94.42000				0.00	0	4,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.94000	94.06000		5.94000	94.06000				0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.25000	93.75000		6.24000	93.76000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.57000	93.43000		6.55000	93.45000				0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.87000	93.13000		6.86000	93.14000				0.00	0	2,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.16000	92.84000		7.15000	92.85000				0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.50230	8.50230		8.48660	8.48660			9.08	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	366.52990	0.36653		351.10990	0.35111		366.530	10.15	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	4.22990	0.00423		4.50990	0.00451		4.230	10.15	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	356.97180	0.35697		341.59760	0.34160		356.972	10.12	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	4.67180	0.00467		4.99760	0.00500		4.672	10.12	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	347.45480	0.34745		332.13170	0.33213		347.455	10.09	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	5.15480	0.00515		5.53170	0.00553		5.155	10.09	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.57730	8.57730		8.55980	8.55980			9.94	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	483.18580	0.48319		469.43800	0.46944		483.186	9.99	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	45.88580	0.04589		49.63800	0.04964		45.886	9.99	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	474.81540	0.47482		461.38340	0.46138		474.815	9.97	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	47.51540	0.04752		51.58340	0.05158		47.515	9.97	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	466.74370	0.46674		453.38740	0.45339		466.744	9.97	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	49.44370	0.04944		53.58740	0.05359		49.444	9.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On 13/12/2013	Foreign Exchange Future			9.83660		9.83660	0.10165	9.88990	9.88990		15.34	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	2,438.71530		0.24387	0.10165	2,921.12310	0.29211	2,438.715	16.02	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	972.71530		0.09727	0.10165	922.12310	0.09221	972.715	16.02	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	2,371.69720		0.23717	0.10165	2,851.03390	0.28510	2,371.697	15.98	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	1,005.69720		0.10057	0.10165	952.03390	0.09520	1,005.697	15.98	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	2,305.57050		0.23056	0.10165	2,781.70740	0.27817	2,305.570	15.94	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	1,039.57050		0.10396	0.10165	982.70740	0.09827	1,039.571	15.94	0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.90529		102.51434		7.85966	102.80406			0.00	0	11,259.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	414.87000		0.41487		125.15000	0.12515	414.870		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	351.19000		0.35119		61.47000	0.06147	351.190		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000		0.00000		2.17000	0.00217	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	287.55000		0.28755		0.00000	0.00000	287.550		0.00	0	0.00
R023	On 08/05/2014	Bond Future			8.00567		99.94730		7.95828	100.24020			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Put	2,607.35000		2.60735		2,314.45000	2.31445	2,607.350		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Put	2,543.60000		2.54360		2,250.70000	2.25070	2,543.600		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Put	2,479.90000		2.47990		2,187.00000	2.18700	2,479.900		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.12060		116.55184		6.08113	116.61520		2.21	0.00	0	32,109.00
R157	On 06/02/2014	Bond Future	5.64	Call	176.43000		0.17643		195.55000	0.19555	176.430	2.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	951.34000		0.95134		907.10000	0.90710	951.340	2.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	180.71000		0.18071		200.15000	0.20015	180.710	2.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	939.42000		0.93942		895.50000	0.89550	939.420	2.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	185.06000		0.18506		204.82000	0.20482	185.060	2.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	927.58000		0.92758		883.98000	0.88398	927.580	2.14	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.28238		111.27840		6.23537	111.34190			0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	143.44000		0.14344		155.96000	0.15596	143.440	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,632.60000		1.63260		1,581.62000	1.58162	1,632.600	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	145.78000		0.14578		158.46000	0.15846	145.780	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,621.18000		1.62118		1,570.36000	1.57036	1,621.180	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	148.15000		0.14815		160.99000	0.16099	148.150	2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,609.79000		1.60979		1,559.13000	1.55913	1,609.790	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.43622		112.82459		6.37556	112.89120			0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	870.71000		0.87071		911.07000	0.91107	870.710	1.82	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	538.06000		0.53806		511.81000	0.51181	538.060	1.82	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	876.98000		0.87698		917.50000	0.91750	876.980	1.82	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	533.41000		0.53341		507.32000	0.50732	533.410	1.82	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	883.65000		0.88365		924.33000	0.92433	883.650	1.82	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	529.16000		0.52916		503.23000	0.50323	529.160	1.82	0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.71295		107.57261		6.63234	107.64076			0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	460.71000		0.46071		489.23000	0.48923	460.710	1.56	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	904.09000		0.90409		864.46000	0.86446	904.090	1.56	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	464.05000		0.46405		492.70000	0.49270	464.050	1.56	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	898.92000		0.89892		859.42000	0.85942	898.920	1.56	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	467.40000		0.46740		496.19000	0.49619	467.400	1.56	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	893.77000		0.89377		854.41000	0.85441	893.770	1.56	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 06/02/2014	Bond Future			8.22459		119.32934		8.16365	119.86769		13.27	0.00	0	55,933.00
R186	On 06/02/2014	Bond Future	7.74	Call	1,243.33000		1.24333	1,420.10000	1.42010	1,243.330	1,243.330	12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,620.76000		5.62076	5,259.18000	5.25918	5,620.760	5,620.760	12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	1,268.85000		1.26885	1,448.08000	1.44808	1,268.850	1,268.850	12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,553.68000		5.55368	5,194.56000	5.19456	5,553.680	5,553.680	12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	1,294.74000		1.29474	1,476.43000	1.47643	1,294.740	1,294.740	12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,487.06000		5.48706	5,130.40000	5.13040	5,487.060	5,487.060	12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	5,697.60000		5.69760	6,117.59000	6.11759	5,697.600	5,697.600	13.39	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,195.19000		1.19519	1,076.83000	1.07683	1,195.190	1,195.190	13.39	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.32380		120.90018	8.26069	121.44498			13.18	0.00	0	640.00
R186	On 08/05/2014	Bond Future	7.09	Call	882.99000		0.88299	983.90000	0.98390	882.990	882.990	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,206.32000		12.20632	11,762.43000	11.76243	12,206.320	12,206.320	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	897.08000		0.89708	999.21000	0.99921	897.080	897.080	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,122.67000		12.12267	11,680.00000	11.68000	12,122.670	12,122.670	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	911.33000		0.91133	1,014.71000	1.01471	911.330	911.330	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,039.29000		12.03929	11,597.87000	11.59787	12,039.290	12,039.290	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,615.19000		1.61519	1,773.52000	1.77352	1,615.190	1,615.190	12.83	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,013.70000		9.01370	8,627.23000	8.62723	9,013.700	9,013.700	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	5,102.80000		5.10280	5,432.75000	5.43275	5,102.800	5,102.800	13.18	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,600.30000		3.60030	3,385.45000	3.38545	3,600.300	3,600.300	13.18	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future			8.41645		117.28813	8.35075	117.84278			13.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,770.67000		5.77067	5,502.23000	5.50223	5,770.670	5,770.670	13.13	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,699.87000		4.69987	4,986.08000	4.98608	4,699.870	4,699.870	13.13	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,739.50000		4.73950	5,027.16000	5.02716	4,739.500	4,739.500	13.14	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,725.12000		5.72512	5,458.13000	5.45813	5,725.120	5,725.120	13.14	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,779.31000		4.77931	5,068.41000	5.06841	4,779.310	4,779.310	13.14	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,679.83000		5.67983	5,414.28000	5.41428	5,679.830	5,679.830	13.14	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	7,521.51000		7.52151	7,893.23000	7.89323	7,521.510	7,521.510	13.38	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,390.39000		3.39039	3,207.46000	3.20746	3,390.390	3,390.390	13.38	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.51463		118.90590	8.44638	119.46896			12.93	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	4,555.82000		4.55582	4,817.21000	4.81721	4,555.820	4,555.820	12.71	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	7,694.22000		7.69422	7,392.55000	7.39255	7,694.220	7,694.220	12.71	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	4,591.30000		4.59130	4,853.96000	4.85396	4,591.300	4,591.300	12.71	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	7,644.39000		7.64439	7,343.99000	7.34399	7,644.390	7,644.390	12.71	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	4,626.46000		4.62646	4,890.39000	4.89039	4,626.460	4,626.460	12.72	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	7,594.33000		7.59433	7,295.20000	7.29520	7,594.330	7,594.330	12.72	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	8,941.09000		8.94109	9,324.39000	9.32439	8,941.090	8,941.090	13.12	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,723.93000		3.72393	3,544.17000	3.54417	3,723.930	3,723.930	13.12	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 06/02/2014	Bond Future			277.77572		277.77572	278.00439	278.00439				0.00	0	2,049.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	2,214.28000		2.21428	1,985.61000	1.98561	2,214.280	2,214.280		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	2,224.28000		2.22428	1,995.61000	1.99561	2,224.280	2,224.280		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	2,234.28000		2.23428	2,005.61000	2.00561	2,234.280	2,234.280		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

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 06/02/2014	Bond Future			4.22787		105.00843		4.26891	104.97313		1.15	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	881.56000		0.88156	849.23000	0.84923		881.560	1.18	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	16.57000		0.01657	19.54000	0.01954		16.570	1.18	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	889.49000		0.88949	857.08000	0.85708		889.490	1.18	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	16.01000		0.01601	18.90000	0.01890		16.010	1.18	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	897.50000		0.89750	865.02000	0.86502		897.500	1.18	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	15.53000		0.01553	18.35000	0.01835		15.530	1.18	0.00	0	0.00
R201	On 08/05/2014	Bond Future			3.77255		106.39077	3.83202	106.35435			0.90	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	656.39000		0.65639	627.51000	0.62751		656.390	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	66.81000		0.06681	74.35000	0.07435		66.810	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	661.32000		0.66132	632.35000	0.63235		661.320	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	65.68000		0.06568	73.13000	0.07313		65.680	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	666.28000		0.66628	637.21000	0.63721		666.280	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	64.58000		0.06458	71.93000	0.07193		64.580	0.91	0.00	0	0.00
R201	On 07/08/2014	Bond Future			2.46694		103.45898	2.56163	103.42414			0.60	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	1,035.17000		1.03517	1,001.54000	1.00154		1,035.170	0.63	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	6.45000		0.00645	7.66000	0.00766		6.450	0.63	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	1,038.68000		1.03868	1,005.03000	1.00503		1,038.680	0.63	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	6.35000		0.00635	7.54000	0.00754		6.350	0.63	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	1,042.17000		1.04217	1,008.50000	1.00850		1,042.170	0.63	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	6.24000		0.00624	7.41000	0.00741		6.240	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			209.34328		209.34328	209.34173	209.34173				0.00	0	43,449.00
R202	On 06/02/2014	Bond Future	208.99	Call	353.28000		0.35328	351.73000	0.35173		353.280	4.55	0.00	0	0.00
R202	On 06/02/2014	Bond Future	208.99	Put	0.00000		0.00000	0.00000	0.00000		0.000	4.55	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	343.28000		0.34328	341.73000	0.34173		343.280	4.55	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Put	0.00000		0.00000	0.00000	0.00000		0.000	4.55	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	333.28000		0.33328	331.73000	0.33173		333.280	4.55	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	0.00000		0.00000	0.00000	0.00000		0.000	4.55	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			6.89221		107.63782	6.88269	107.66842			4.67	8,826,301.24	82	8,517.00
R203	On 06/02/2014	Bond Future	5.95	Call	97.77000		0.09777	103.09000	0.10309		97.770	4.55	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,181.18000		3.18118	3,155.90000	3.15590		3,181.180	4.55	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	169.57000		0.16957	177.43000	0.17743		169.570	4.55	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,622.28000		2.62228	2,599.54000	2.59954		2,622.280	4.55	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	174.29000		0.17429	182.30000	0.18230		174.290	4.55	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,593.93000		2.59393	2,571.34000	2.57134		2,593.930	4.55	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	179.12000		0.17912	187.28000	0.18728		179.120	4.55	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,565.70000		2.56570	2,543.26000	2.54326		2,565.700	4.55	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	842.30000		0.84230	862.75000	0.86275		842.300	4.62	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,010.29000		1.01029	1,000.14000	1.00014		1,010.290	4.62	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.02622		104.89453	7.01611	104.92485			4.76	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	201.89000		0.20189	207.71000	0.20771		201.890	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,147.87000		4.14787	4,123.37000	4.12337		4,147.870	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	205.62000		0.20562	211.53000	0.21153		205.620	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,120.22000		4.12022	4,095.81000	4.09581		4,120.220	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	209.41000		0.20941	215.40000	0.21540		209.410	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,092.63000		4.09263	4,068.30000	4.06830		4,092.630	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	1,085.37000		1.08537	1,102.68000	1.10268		1,085.370	4.70	0.00	0	13.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future	6.84	Put	1,645.49000		1.64549		1,632.48000	1.63248	1,645.490	4.70	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,987.41000		1.98741		2,010.46000	2.01046	1,987.410	4.78	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	874.30000		0.87430		867.03000	0.86703	874.300	4.78	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.15159		106.35151		7.13979	106.38435		4.42	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,162.91000		1.16291		1,179.64000	1.17964	1,162.910	4.33	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,034.57000		2.03457		2,018.46000	2.01846	2,034.570	4.33	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,386.00000		1.38600		1,374.14000	1.37414	1,386.000	4.39	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,770.29000		1.77029		1,791.27000	1.79127	1,770.290	4.39	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,373.77000		1.37377		1,362.01000	1.36201	1,373.770	4.39	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,785.76000		1.78576		1,806.84000	1.80684	1,785.760	4.39	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,801.30000		1.80130		1,822.46000	1.82246	1,801.300	4.39	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,361.63000		1.36163		1,349.95000	1.34995	1,361.630	4.39	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.30965		103.65785		7.29644	103.69174		4.28	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	1,161.32000		1.16132		1,177.11000	1.17711	1,161.320	4.16	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,374.73000		2.37473		2,356.63000	2.35663	2,374.730	4.16	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	1,171.64000		1.17164		1,187.51000	1.18751	1,171.640	4.16	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,359.03000		2.35903		2,341.01000	2.34101	2,359.030	4.16	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	1,182.01000		1.18201		1,197.96000	1.19796	1,182.010	4.16	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,343.38000		2.34338		2,325.44000	2.32544	2,343.380	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			9.16132		93.95658		9.10063	94.50761			0.00	0	1,652.00
R2037	On 06/02/2014	Bond Future	9.37	Call	1,855.57000		1.85557		2,406.60000	2.40660	1,855.570		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	1,943.00000		1.94300		2,494.03000	2.49403	1,943.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	2,030.29000		2.03029		2,581.32000	2.58132	2,030.290		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			9.26230		95.19336		9.19974	95.75109			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	947.66000		0.94766		1,505.39000	1.50539	947.660		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	1,034.86000		1.03486		1,592.59000	1.59259	1,034.860		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	1,121.92000		1.12192		1,679.65000	1.67965	1,121.920		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.36025		92.25773		9.29545	92.82510			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	2,859.72000		2.85972		2,292.35000	2.29235	2,859.720		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	2,768.28000		2.76828		2,200.91000	2.20091	2,768.280		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	2,676.98000		2.67698		2,109.61000	2.10961	2,676.980		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.14803		104.57354		7.12800	104.65630		7.00	0.00	0	28,279.00
R204	On 06/02/2014	Bond Future	6.39	Call	307.63000		0.30763		327.93000	0.32793	307.630		6.80	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,497.07000		3.49707		3,434.61000	3.43461	3,497.070		6.80	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	314.86000		0.31486		335.50000	0.33550	314.860		6.80	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,461.45000		3.46145		3,399.33000	3.39933	3,461.450		6.80	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	322.23000		0.32223		343.20000	0.34320	322.230		6.80	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,425.99000		3.42599		3,364.20000	3.36420	3,425.990		6.80	0	0.00
R204	On 08/05/2014	Bond Future			7.26892		105.95014		7.24772	106.03337		6.43	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	332.61000		0.33261		348.04000	0.34804	332.610		6.24	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,296.34000		5.29634		5,228.54000	5.22854	5,296.340		6.24	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	338.32000		0.33832		353.95000	0.35395	338.320		6.24	0	0.00

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 08/05/2014	Bond Future	6.05	Put	5,260.50000		5.26050		5,192.90000	5.19290	5,260.500	6.24	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	344.11000		0.34411		359.93000	0.35993	344.110	6.24	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,224.75000		5.22475		5,157.34000	5.15734	5,224.750	6.24	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.38185		103.39014		7.35864	103.47657		6.61	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,174.75000		2.17475		2,138.41000	2.13841	2,174.750	6.55	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,390.91000		2.39091		2,441.00000	2.44100	2,390.910	6.55	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,410.35000		2.41035		2,460.66000	2.46066	2,410.350	6.55	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,157.08000		2.15708		2,120.96000	2.12096	2,157.080	6.55	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,429.89000		2.42989		2,480.42000	2.48042	2,429.890	6.55	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,139.52000		2.13952		2,103.62000	2.10362	2,139.520	6.55	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	3,100.17000		3.10017		3,157.51000	3.15751	3,100.170	6.62	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,631.30000		1.63130		1,602.21000	1.60221	1,631.300	6.62	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.51061		104.81623		7.48554	104.90448		6.39	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,770.67000		1.77067		1,809.72000	1.80972	1,770.670	6.26	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	3,622.54000		3.62254		3,573.34000	3.57334	3,622.540	6.26	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,785.02000		1.78502		1,824.27000	1.82427	1,785.020	6.26	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	3,600.94000		3.60094		3,551.94000	3.55194	3,600.940	6.26	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,799.46000		1.79946		1,838.90000	1.83890	1,799.460	6.26	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	3,579.43000		3.57943		3,530.62000	3.53062	3,579.430	6.26	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	3,545.00000		3.54500		3,602.86000	3.60286	3,545.000	6.45	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,875.48000		1.87548		1,845.09000	1.84509	1,875.480	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			7.46142		99.53458		7.42582	99.70177		8.49	0.00	0	18,702.00
R207	On 06/02/2014	Bond Future	6.64	Call	316.39000		0.31639		350.21000	0.35021	316.390	8.25	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,263.54000		4.26354		4,130.17000	4.13017	4,263.540	8.25	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	323.89000		0.32389		358.30000	0.35830	323.890	8.25	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,221.84000		4.22184		4,089.06000	4.08906	4,221.840	8.25	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	331.53000		0.33153		366.53000	0.36653	331.530	8.25	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,180.32000		4.18032		4,048.13000	4.04813	4,180.320	8.25	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.58087		100.84483		7.54342	101.01365		8.06	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	332.14000		0.33214		357.47000	0.35747	332.140	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	6,845.44000		6.84544		6,701.95000	6.70195	6,845.440	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	337.81000		0.33781		363.48000	0.36348	337.810	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	6,802.45000		6.80245		6,659.30000	6.65930	6,802.450	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	343.56000		0.34356		369.57000	0.36957	343.560	7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,759.56000		6.75956		6,616.75000	6.61675	6,759.560	7.84	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.69373		98.60498		7.65367	98.77808		8.13	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,675.46000		2.67546		2,770.22000	2.77022	2,675.460	8.07	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,691.56000		2.69156		2,613.22000	2.61322	2,691.560	8.07	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,670.07000		2.67007		2,592.17000	2.59217	2,670.070	8.07	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,697.13000		2.69713		2,792.33000	2.79233	2,697.130	8.07	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,718.90000		2.71890		2,814.54000	2.81454	2,718.900	8.07	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,648.70000		2.64870		2,571.24000	2.57124	2,648.700	8.07	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.81386		99.96505		7.77129	100.14118		8.09	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	2,254.25000		2.25425		2,332.64000	2.33264	2,254.250	7.96	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,236.80000		4.23680		4,139.06000	4.13906	4,236.800	7.96	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	2,271.39000		2.27139		2,350.16000	2.35016	2,271.390	7.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 06/11/2014	Bond Future	7.35	Put	4,211.60000		4.21160		4,114.24000	4.11424	4,211.600	7.96	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	2,288.62000		2.28862		2,367.76000	2.36776	2,288.620	7.96	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,186.51000		4.18651		4,089.52000	4.08952	4,186.510	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			7.63095		97.69543		7.59033	97.90952		9.57	0.00	0	10,350.00
R208	On 06/02/2014	Bond Future	6.74	Call	286.63000		0.28663		323.26000	0.32326	286.630	9.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,121.09000		5.12109		4,943.63000	4.94363	5,121.090	9.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	293.82000		0.29382		331.15000	0.33115	293.820	9.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,072.37000		5.07237		4,895.61000	4.89561	5,072.370	9.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	301.46000		0.30146		339.51000	0.33951	301.460	9.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,024.14000		5.02414		4,848.10000	4.84810	5,024.140	9.29	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.73794		95.58550		7.69551	95.80182		9.39	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	313.77000		0.31377		342.16000	0.34216	313.770	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,049.92000		8.04992		7,861.99000	7.86199	8,049.920	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	319.42000		0.31942		348.22000	0.34822	319.420	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	7,999.56000		7.99956		7,812.04000	7.81204	7,999.560	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	325.17000		0.32517		354.37000	0.35437	325.170	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	7,949.32000		7.94932		7,762.20000	7.76220	7,949.320	9.13	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.83790		96.91321		7.79303	97.13444		8.98	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,039.11000		3.03911		2,935.90000	2.93590	3,039.110	8.92	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,802.92000		2.80292		2,920.94000	2.92094	2,802.920	8.92	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,827.27000		2.82727		2,945.89000	2.94589	2,827.270	8.92	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,014.09000		3.01409		2,911.48000	2.91148	3,014.090	8.92	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,851.74000		2.85174		2,970.96000	2.97096	2,851.740	8.93	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	2,989.23000		2.98923		2,887.22000	2.88722	2,989.230	8.93	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	4,129.26000		4.12926		4,275.07000	4.27507	4,129.260	9.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,983.00000		1.98300		1,907.58000	1.90758	1,983.000	9.07	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.94900		94.85344		7.90176	95.07829		9.10	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	2,260.09000		2.26009		2,356.16000	2.35616	2,260.090	8.89	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	4,717.73000		4.71773		4,588.95000	4.58895	4,717.730	8.89	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	2,279.28000		2.27928		2,375.87000	2.37587	2,279.280	8.90	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	4,687.89000		4.68789		4,559.63000	4.55963	4,687.890	8.90	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	2,298.58000		2.29858		2,395.68000	2.39568	2,298.580	8.90	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	4,658.18000		4.65818		4,530.43000	4.53043	4,658.180	8.90	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	4,810.26000		4.81026		4,959.09000	4.95909	4,810.260	9.19	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,235.46000		2.23546		2,159.44000	2.15944	2,235.460	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			9.02470		75.90043		8.96405	76.35815		19.51	0.00	0	23,202.00
R209	On 06/02/2014	Bond Future	8.54	Call	1,274.53000		1.27453		1,436.61000	1.43661	1,274.530	19.16	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,060.06000		5.06006		4,764.42000	4.76442	5,060.060	19.16	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	1,297.82000		1.29782		1,461.88000	1.46188	1,297.820	19.16	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,002.22000		5.00222		4,708.56000	4.70856	5,002.220	19.16	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	1,321.38000		1.32138		1,487.43000	1.48743	1,321.380	19.17	0.00	0	0.00

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 06/02/2014	Bond Future	8.56	Put	4,944.79000		4.94479		4,653.12000	4.65312	4,944.790	19.17	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.11565		73.75511		9.05325	74.21845		20.19	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	904.95000		0.90495		998.78000	0.99878	904.950	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,361.90000		11.36190		10,992.39000	10.99239	11,361.900	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	918.28000		0.91828		1,013.16000	1.01316	918.280	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,284.57000		11.28457		10,916.11000	10.91611	11,284.570	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	931.75000		0.93175		1,027.69000	1.02769	931.750	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,207.52000		11.20752		10,840.12000	10.84012	11,207.520	19.70	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.20142		74.77968		9.13698	75.25096		19.61	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	4,350.60000		4.35060		4,596.57000	4.59657	4,350.600	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,540.19000		5.54019		5,314.88000	5.31488	5,540.190	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	4,383.97000		4.38397		4,631.07000	4.63107	4,383.970	19.39	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,498.98000		5.49898		5,274.80000	5.27480	5,498.980	19.39	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,417.46000		4.41746		4,665.70000	4.66570	4,417.460	19.39	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,458.01000		5.45801		5,234.97000	5.23497	5,458.010	19.39	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.29177		72.66626		9.22534	73.14447		19.95	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,645.05000		4.64505		4,884.27000	4.88427	4,645.050	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,857.75000		6.85775		6,618.76000	6.61876	6,857.750	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,676.60000		4.67660		4,916.82000	4.91682	4,676.600	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,814.30000		6.81430		6,576.31000	6.57631	6,814.300	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,708.24000		4.70824		4,949.47000	4.94947	4,708.240	19.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,771.05000		6.77105		6,534.07000	6.53407	6,771.050	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			162.32399		162.32399		162.32380	162.32380			0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	833.99000		0.83399		833.80000	0.83380	833.990	0.00	0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	823.99000		0.82399		823.80000	0.82380	823.990	0.00	0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	813.99000		0.81399		813.80000	0.81380	813.990	0.00	0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	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			129.06571		129.06571		129.07176	129.07176			0.00	0	522.00
R211	On 06/02/2014	Bond Future	128.99	Call	75.71000		0.07571		81.76000	0.08176	75.710	0.00	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	0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Call	65.71000		0.06571		71.76000	0.07176	65.710	0.00	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	0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Call	55.71000		0.05571		61.76000	0.06176	55.710	0.00	0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	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			131.65066		131.65066		131.65227	131.65227			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	0.00	0	0.00
R212	On 06/02/2014	Bond Future	132.99	Put	1,339.34000		1.33934		1,337.73000	1.33773	1,339.340	0.00	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	0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Put	1,349.34000		1.34934		1,347.73000	1.34773	1,349.340	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	1,359.34000	1.35934	1,357.73000	1.35773	1,359.340		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			8.83591	87.14559	8.78550	87.53455		17.17	0.00	0	21,021.00
R213	On 06/02/2014	Bond Future	8.29	Call	1,138.12000	1.13812	1,265.82000	1.26582	1,138.120	16.85	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,493.28000	5.49328	5,232.02000	5.23202	5,493.280	16.85	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	1,159.84000	1.15984	1,289.20000	1.28920	1,159.840	16.85	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,432.32000	5.43232	5,172.72000	5.17272	5,432.320	16.85	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	1,181.84000	1.18184	1,312.86000	1.31286	1,181.840	16.86	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,371.75000	5.37175	5,113.81000	5.11381	5,371.750	16.86	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.93034	84.75528	8.87844	85.14886		17.98	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	919.96000	0.91996	999.72000	0.99972	919.960	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,556.85000	11.55685	11,243.03000	11.24303	11,556.850	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	933.28000	0.93328	1,013.92000	1.01392	933.280	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,480.47000	11.48047	11,167.53000	11.16753	11,480.470	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	946.76000	0.94676	1,028.27000	1.02827	946.760	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,404.37000	11.40437	11,092.30000	11.09230	11,404.370	17.56	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.02050	85.93245	8.96676	86.33313		17.57	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,428.49000	4.42849	4,635.79000	4.63579	4,428.490	17.40	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,785.47000	5.78547	5,592.09000	5.59209	5,785.470	17.40	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,743.28000	5.74328	5,550.86000	5.55086	5,743.280	17.40	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,462.31000	4.46231	4,670.57000	4.67057	4,462.310	17.40	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,496.27000	4.49627	4,705.48000	4.70548	4,496.270	17.40	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,701.32000	5.70132	5,509.85000	5.50985	5,701.320	17.40	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.11735	83.57959	9.06184	83.98630		17.80	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,860.29000	4.86029	5,065.34000	5.06534	4,860.290	17.62	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,921.69000	6.92169	6,720.03000	6.72003	6,921.690	17.62	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,892.68000	4.89268	5,098.57000	5.09857	4,892.680	17.62	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,878.47000	6.87847	6,677.65000	6.67765	6,878.470	17.62	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,925.18000	4.92518	5,131.91000	5.13191	4,925.180	17.63	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,835.45000	6.83545	6,635.47000	6.63547	6,835.450	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			9.19276	76.22275	9.13721	76.65159		20.60	38,111,375.00	500	2,927.00
R214	On 06/02/2014	Bond Future	8.99	Call	2,199.34000	2.19934	2,408.28000	2.40828	2,199.340	20.47	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,785.16000	3.78516	3,565.26000	3.56526	3,785.160	20.47	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	2,231.70000	2.23170	2,442.50000	2.44250	2,231.700	20.47	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,737.96000	3.73796	3,519.92000	3.51992	3,737.960	20.47	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	2,264.33000	2.26433	2,476.99000	2.47699	2,264.330	20.48	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,691.18000	3.69118	3,475.00000	3.47500	3,691.180	20.48	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.28343	73.94131	9.22628	74.37530		21.20	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	3,237.79000	3.23779	3,446.47000	3.44647	3,237.790	20.96	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,512.94000	5.51294	5,287.63000	5.28763	5,512.940	20.96	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	3,269.77000	3.26977	3,479.73000	3.47973	3,269.770	20.96	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,465.44000	5.46544	5,241.41000	5.24141	5,465.440	20.96	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	3,301.92000	3.30192	3,513.16000	3.51316	3,301.920	20.97	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	5,418.24000	5.41824	5,195.49000	5.19549	5,418.240	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			9.26533	98.64838	9.21488	99.14560			0.00	0	10,220.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R248	On 06/02/2014	Bond Future	9.09	Put	1,748.35000		1.74835		1,251.13000	1.25113	1,748.350		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	1,647.08000		1.64708		1,149.86000	1.14986	1,647.080		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	1,546.00000		1.54600		1,048.78000	1.04878	1,546.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.35889		95.52510		9.30691	96.02828			0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	3,164.81000		3.16481		2,661.63000	2.66163	3,164.810		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	3,062.68000		3.06268		2,559.50000	2.55950	3,062.680		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	2,960.74000		2.96074		2,457.56000	2.45756	2,960.740		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			20,053.77000		20,053.77000		19,945.34000	19,945.34000			0.00	0	0.00
<b>Total for Derivatives :</b>													<b>396,581,884.70</b>	<b>28,395</b>	<b>2 408 921.00</b>

### i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.80461			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.51500		104.78481		6.51500	104.76625			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	101.05479			0.00	0	50,000,000.00
AA05	On 22/03/2019	Spot Bond			8.22000		106.00125		8.22000	105.97767			0.00	0	3,800,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	99.89857			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	99.99989			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.08500		96.90478		9.08500	96.88100			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.81500		102.86411		6.81500	102.84507			9,018,289,500,000.00	1,323,300,000	1,323,300,000.00
AB07	On 07/03/2014	Spot Bond			4.98500		102.92403		4.98500	102.91017			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.00000		0.00000	100.33111			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.37000		106.14882		8.37000	106.12479			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			0.84000		135.42212		0.84000	135.40599			764,032,668,000.00	909,562,700	325,820,900.00
ABCP13	On 07/12/2023	Spot Bond			2.29000		131.17215		2.29000	266.20054			0.00	0	20,000,000.00
ABFN04	On 25/02/2015	Spot Bond			0.00000		100.00000		0.00000	99.92826			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000		100.00000		0.00000	101.32927			0.00	0	2,200,000,000.00
ABFN06	On 17/03/2016	Spot Bond			0.00000		100.00000		0.00000	101.68295			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond			0.00000		100.00000		0.00000	101.17484			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.22807				0.00	4,000,000,000	2,000,000,000.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.26341				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.39882				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.27500	107.33408	7.27500	107.31289				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.29121				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.23500	104.06721	6.23500	104.04956				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.80843				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.00156				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.85686				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.84149				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.91603				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.11285				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.27498				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.24652				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.42443				0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.03182				0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.51095				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.29000	129.69837	5.29000	129.66757				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.99000	125.51132	2.99000	125.48898				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.79000	116.70561	2.79000	116.68554				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.44000	100.46318	4.44000	100.44156				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.85000	101.93439	5.85000	102.84765				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	10.77000	116.14670	10.77000	116.11359				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.18498				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.29839				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.37010			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.43927			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.09000	111.89381		4.09000	111.87069			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	43.98079		100.00000	43.87308			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.03000	163.74382		2.03000	163.71904			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	155.90684		2.76000	155.88021			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.06000	168.08631		2.06000	168.06077			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.18000	166.04423		2.18000	166.01842			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.76625	73.11683		7.76625	73.08973			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.76625	73.11683		7.76625	73.08973			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	90.07000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.12227			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	91.15000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	90.00000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.47000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	86.65000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	86.17000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.76935			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.66573			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.72000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		5.77500	106.74333		5.77500	106.72673			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	87.08000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	89.76000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.48000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.94264			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.80500		113.74500		6.80500	113.72397			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.68448			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	82.37000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	84.71000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.72000		93.71178		2.72000	100.86600			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.69000		99.31093		2.69000	146.85194			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.78000		111.82438		2.78000	192.15829			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	83.57000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.38000		91.24003		9.38000	91.78298			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	91.74000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.70000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	106.60573			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	89.02000			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	9.54000		110.04738		9.54000	111.46204			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	9.48500		111.86066		9.48500	111.88998			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.67500		90.66085		8.67500	90.63970			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.78000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	106.30000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	9.58000		110.68294		9.58000	111.15234			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	92.31000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.07000		108.26873		8.07000	108.24507			0.00	0	40,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.46500		102.96303		6.46500	102.94494		1,293,000,000,000.00	200,000,000	540,000,000.00	
ABS6	On 01/06/2020	Spot Bond	8.66500		101.61334		8.66500	97.49928			0.00	0	30,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.74000		94.93094		9.74000	94.90601			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	7.16500		106.32213		7.16500	106.30146			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	1.54000		129.98206		1.54000	129.96414			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.10000		133.15950		2.10000	270.23507			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	0.78000		124.17507		0.78000	126.92977			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.00000		124.53453		2.00000	127.01700			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		33.37453		100.00000	33.29368			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.96500		106.56008		10.96500	106.52866			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.02397			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.62798		100.00000	2.62154		80,000,000,000,000.00	800,000,000	400,000,000.00	
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.02465			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.03428			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		15.66396		100.00000	15.62559			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.02329			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		59.87347		11.00000	59.85636			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		10.02493		100.00000	10.00038			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.98139			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.01657				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	101.30925				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.44927				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.24680				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.28900				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.30756				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.39219				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.39219				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.40735				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.21306				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.40735				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.37704				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	85.83736				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.18935				0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.28579				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.07986				0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.17092				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.26373				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.30570				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.32256				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.28882				0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.08644				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.21307			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.12000	105.79563		9.12000	105.76942			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.11185			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.07500	103.12080		7.07500	103.10108			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.38555			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.48048			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.21340			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.44939			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	79.25893			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	153.80819			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	153.83579			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.24675			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.01194			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.01194			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.44939			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.91262			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.20452			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.19439			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.34075			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.56276			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.33945			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.94568			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.07621			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.28736			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.67268			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.08780			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.25183			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.04761			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.02901			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.22500			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.21800			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.08988			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.06114			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.11693			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.22162			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.16249			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.09495			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.11355			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.75149		10.23000	101.72345			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.13197			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.10341			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.55081			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.30835			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.04389			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.16000	106.88280		9.16000	106.85665			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.21649			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.14747		1.75000	110.25534			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.11186			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.11506			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.19180			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.23378			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.14980			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.22539			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.18340			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.27575			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.48259			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.24217			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.66928			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.22539			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.18686			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.25848			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.28042			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.10326			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.12861			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.28558			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.27239			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.36801			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.20020			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.35459			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.35963			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.36801			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.65513			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.30092			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.30092			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL203	On 30/01/2023	Spot Bond		0.00000	100.00000		0.00000	112.82018			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	100.00000		0.00000	113.61968			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.11619			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.10442			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.01574			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.13635			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.14140			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.19180			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.11787			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.91915			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	99.93114			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.20469			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.41948			0.00	0	0.00
ADCP03	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.05988			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		8.67368	100.00000	8.65267				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.61660			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.68566			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.77760			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.58922			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.70500	98.17418	7.70500	98.15379				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.78101			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.92105			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR01	On 15/03/2019	Spot Bond		8.13000	103.50206		8.13000	103.47928			0.00	0	40,000,000.00
AIR02	On 30/04/2023	Spot Bond		9.18000	116.28201		9.18000	116.25334			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	62.74381		100.00000	62.59182			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		6.88500	110.50690		6.88500	110.48624		9,048,267,000,000.00	1,314,200,000	1,730,000,000.00	
AIR03U	On 26/10/2014	Spot Bond		100.00000	59.76033		100.00000	59.61556			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	12.30876		100.00000	12.28138			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.94000	151.73382		2.94000	151.70710			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.79000	101.57694		4.79000	129.73907			0.00	0	10,000,000.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.12232			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.17036			0.00	0	300,000,000.00
ANG07	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.66746			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.65999			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.60006			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.20606			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.00037			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.63000	105.94237		8.63000	105.91779			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.61408			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.46222			0.00	0	30,000,000.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	91.58909		100.00000	91.36350			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.34389			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		6.76500	110.05453		6.76500	110.03442		6,921,271,500,000.00	1,023,100,000	1,023,100,000.00	
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.06089			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.95913			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.21500	103.28435		6.21500	103.26698			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.52000	105.96083		8.52000	105.93653			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.30572			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.70076	105.24327		10.70076	103.94517			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.62789	102.88715		10.62789	102.42017			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.67999	102.76253		10.67999	102.34426			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.40464			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.73210	102.79653		10.73210	102.26092			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.69828	101.94966		11.69828	101.93054			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.43991			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.43991			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.43998			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		10.95076	101.67668		10.95076	101.62175			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.86927	103.96174		10.86927	102.35706			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.62789	102.88715		10.62789	102.42017			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.82476	103.23408		10.82476	102.53519			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.02992	96.54134		10.02992	101.95942			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.36235			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.34469			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.34469			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.26791			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.98562			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.35320	101.97237		10.35320	101.75910			0.00	0	79,608,000.00
BAYA24	On 30/06/2017	Spot Bond		11.29500	100.98741		11.29500	100.95685			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.42300			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	69.48374		10.22500	98.35424			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.98561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.22841			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		77.60022		12.22500	101.30476			0.00	0	77,507,000.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.32377			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.03000		64.34340		11.03000	100.94869			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.28188			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.31678			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.31678			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.83125			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.26512			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.95285			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.33389			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.84688			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.98562			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.33389			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.70076		105.55753		13.70076	104.33155			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.00096		103.07347		15.00096	103.05026			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.89956		102.85673		13.89956	102.53196			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.76882			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.76882			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.76882			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.83808			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		11.60767		100.00000	11.58565			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		21.25386		100.00000	21.20237			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		19.34341		100.00000	19.29654			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.94038		100.00000	11.91145			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.94038	100.00000	11.91145				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.43648	100.00000	14.40150				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.50896	100.00000	12.47866				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		75.86837	100.00000	75.71961				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.54281				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.44030				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.47553				0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000		96.30607	100.00000	96.05263				0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000		85.28037	100.00000	85.08159				0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000		81.11111	100.00000	80.93126				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.00000		105.59386	2.00000	172.20662				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.10000		97.33465	8.10000	142.78608				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.10000		98.66081	8.10000	143.09490				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.48500		97.76562	8.48500	97.74330				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.29087				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.01560				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	101.43164				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.14459				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		82.51121	100.00000	82.32662				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.72000		98.90555	7.72000	98.88485			4,632,000,000,000.00	600,000,000	360,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.52024				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.55788				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.57048				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.61245				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.65439			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.77145			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		9.28320		100.00000	9.26071			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.37466			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.39547			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.40438			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.40736			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.44298			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.49041			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		9.08275		100.00000	9.06075			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		9.08275		100.00000	9.06075			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.13904			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.23808			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.26508			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.07000		103.71790		8.07000	103.69523			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.34608			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.48991			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		6.49510		100.00000	6.47920			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		6.49510		100.00000	6.47920			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.56000		106.13843		5.56000	106.12263			62,939,200,000,000.00	11,320,000,000	2,900,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.43151			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.89086			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000		100.00000		0.00000	98.41992			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	97.78363			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.99994			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	99.99977			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	99.99886			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.21316			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		14.70590		100.00000	14.67026			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	100.00000		12.21641		100.00000	2.24326		2,700,000,000,000,000.00	27,000,000,000	60,000,000,000.00	
CBL06	On 02/11/2014	Spot Bond	6.03500		107.01292		6.03500	106.99535		38,430,276,500,000.00	6,367,900,000	74,300,000.00	
CBL08	On 02/11/2016	Spot Bond	9.17000		113.23891		9.17000	113.21087		6,419,000,000.00	700,000	20,000,000.00	
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.63677			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.87330			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.87000		104.02658		8.87000	104.00165		13,305,000,000.00	1,500,000	680,000,000.00	
CBL12	On 06/09/2018	Spot Bond	10.94000		103.75853		10.94000	103.72801			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.51894			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.19000		104.89869		11.19000	104.86766			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.25318			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.06000		101.21744		9.06000	101.19267		15,402,000,000.00	1,700,000	89,500,000.00	
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.89925			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.63000		100.35257		11.63000	100.32175			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.31688			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.73937			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.26572			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.00000		93.35659		10.00000	93.33144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT01	On 23/06/2023	Spot Bond		9.93000	121.28357		9.93000	121.25145			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.78000	117.07319		9.78000	117.04265			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.12000	116.27917		9.12000	116.25053			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.08881			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.42000	103.06185		11.42000	103.03024			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.15786			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.44931			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.06952			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.23021			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.74969			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.79721			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.03330			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.03292			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.03492			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.55095			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.52564			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.52564			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.14923			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	86.60708		100.00000	86.40980			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	86.60708		100.00000	86.40980			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	86.60708		100.00000	86.40980			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.24682			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	86.60708		100.00000	86.40980			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.54652			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.65172			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN184	On 01/07/2021	Spot Bond	10.11000	103.93478	10.11000	103.90693				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.65172				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.83238				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	106.63290				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.68014	2.76000	114.15805				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	111.12456	3.14000	114.09525				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.87089	8.25000	101.84813				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	101.65172				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.65172				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	119.12270	3.10000	113.69674				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	118.96375	2.40000	113.54719				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.80995				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.70413				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.66059				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.66988				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.86500	102.49963	7.86500	102.47791				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.74004				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.72892				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.57889				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.59188				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.91500	102.63577	7.91500	102.61389				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.91500	102.63577	7.91500	102.61389				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN223	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	106.36824			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	107.81965			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		7.96500	105.83050		7.96500	105.80792			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.28059			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.42571			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.61438			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.61438			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	69.14091		100.17539	68.97131			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.78649			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.12906			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.30015			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.93125			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.92610			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	102.26000		9.35000	102.23461			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	102.26000		9.35000	102.23461			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.93118			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.93097			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	99.88100			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.15883			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.88346			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.99171			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.99171			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.99171			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.99171			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.99171			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.01916			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.06474			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.06474			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.06474			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.06474			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.06474			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.07236			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		8.96000	104.37626		8.96000	104.35099			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.51032			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.05213			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.10003			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.10003			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.39003			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.47471			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.88407			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.72756			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.17500			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.16660			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.18777			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.98271			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.91531			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.91514			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.18440			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	106.10298			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40183			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.05802			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.97094			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.13299			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.32609			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.32609			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.32609			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.32609			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.19094			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	99.79674			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.54416			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.23990			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.22468			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.13668			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.22468			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.97653			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.37679			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.13692			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.13692			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.12848			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	103.06024			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.14899			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.66000	95.38162		10.66000	93.80758			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.18000	94.80673		11.18000	95.33480			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.07244			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.38814			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.14529			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.53237			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.44035			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.46136		8.80500	100.50112			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.20020			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.53836			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	101.26232			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.28750			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.38478			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.30092			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.86988			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.86988			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.86988			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.44941			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.99364			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.50367			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.07244			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	101.47310			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.46635			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.63096			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.07945			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.87491			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.09067			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.77439			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.81970			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.46123			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.18454			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.63491			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.68240			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.43902			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.89937			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.19446			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.05552			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	37.06795		7.01000	37.68148			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	146.03186			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		8.48500	97.76562		8.48500	130.21959			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.10000	32.50054		8.10000	142.78608			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.10000	32.89826		8.10000	143.09490			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	86.63635			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	86.52208			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.85580			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.85580			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.29744			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.20293			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.22155			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.22539			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.53237			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.10106			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.41500	110.77504		8.41500	107.09453			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.52000	105.94907		8.52000	105.92492		11,757,600,000,000.00	1,380,000,000	690,000,000.00	
COJ05	On 05/06/2023	Spot Bond		9.91000	119.60978		9.91000	119.57817			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		7.76500	110.56652		7.76500	110.54351			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.50000	108.41164		9.50000	108.38385			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.97000	96.07239		9.97000	96.04671			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.83000	96.83613		10.83000	96.80808			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.83000	94.46649		10.83000	94.43927			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.85917			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.87391			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.80556			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.35196			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.89186			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.48793			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.36000	91.70682		12.36000	94.96543			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.43441	100.00000	10.40148				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.38713				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.79500		98.82517	7.79500	97.92936				0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.34116				0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000	0.00000	102.00093				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000	0.00000	98.30514				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.26079				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.29237				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.35871				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.64500		125.93841	6.64500	118.44800			15,775,230,000,000.00	2,374,000,000	1,714,000,000.00	
DV22	On 07/02/2020	Spot Bond	8.09500		109.23697	8.09500	109.21342			14,621,189,000,000.00	1,806,200,000	4,010,982,600.00	
DV23	On 27/02/2023	Spot Bond	8.61000		111.08806	8.61000	111.06262			18,884,313,000,000.00	2,193,300,000	9,261,006,500.00	
DVF16	On 19/11/2016	Spot Bond	100.00000		17.16684	100.00000	17.03799				0.00	0	54,600,000,000.00
E170	On 01/08/2020	Spot Bond	7.75000		133.70676	7.75000	133.67915			30,535,000,000,000.00	3,940,000,000	1,900,000,000.00	
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	106.20187				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.74213				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.72035				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000	0.00000	99.70550				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.21297				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.83496	0.10000	132.30643			400,000,000,000.00	4,000,000,000	2,000,000,000.00	
EL28	On 02/05/2028	Spot Bond	2.12000		115.44407	2.12000	115.42627			6,360,000,000,000.00	3,000,000,000	2,100,000,000.00	
EL29	On 19/11/2029	Spot Bond	2.13000		103.12489	2.13000	103.10896				0.00	0	600,000,000.00
EL30	On 29/07/2030	Spot Bond	2.20000		103.02723	2.20000	103.43657				0.00	0	600,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.40000		108.98994	9.40000	108.96273				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.25000		109.78296	9.25000	109.75554				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM03	On 04/05/2024	Spot Bond	9.88000		101.58152		9.88000	101.55446			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.50000		90.24806		10.50000	98.65832			7,350,000,000,000.00	700,000,000	700,000,000.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.03370			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.45276			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.11517			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.21836			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	100.00000		42.24340		100.00000	100.00000			1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		61.08661		100.00000	60.93700			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		80.04386		100.00000	79.86871			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000		99.18478		100.00000	98.91599			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000		97.39480		100.00000	97.14248			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000		91.95125		100.00000	91.73232			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond	100.00000		81.47321		100.00000	81.29176			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		126.64398		3.00000	126.62141			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.82500		108.04549		10.82500	108.01454			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	106.03561			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.57484			0.00	500,000,000	250,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.90210			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.55000		84.61528		9.55000	97.85968			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.93957			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.02059			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.01525			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.05611			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.02182			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.06207			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.01070			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.01242			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.05173			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.05413			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.05126			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.05326			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.30500		104.15729		6.30500	104.13953			2,532,088,000,000.00	401,600,000	201,600,000.00
ES18	On 20/04/2018	Spot Bond	7.34500		107.89231		7.34500	107.87093			120,520,432,500,000.00	16,408,500,000	17,831,330,000.00
ES23	On 25/01/2023	Spot Bond	8.26500		114.24411		8.26500	114.21897			33,390,600,000,000.00	4,040,000,000	24,321,196,400.00
ES26	On 02/04/2026	Spot Bond	8.69500		94.75887		8.69500	94.73671			123,409,874,000,000.00	14,193,200,000	11,703,200,000.00
ES33	On 15/09/2033	Spot Bond	9.59500		82.96393		9.53500	83.39567			1,125,710,972,594,000.00	17,322,665,200	90,467,500,000.00
ES42	On 25/04/2042	Spot Bond	9.80000		88.24978		9.80000	88.22659			241,080,000,000,000.00	24,600,000,000	44,400,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.92953			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.63577			0.00	0	300,000,000.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.03421			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.89106			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.11521			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.78441			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.74889		100.00000	10.72285			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.46028		100.00000	10.43494			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.76841			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.84819			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	102.00764			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	102.16694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB03	On 15/09/2014	Spot Bond		6.76500	103.41084		6.76500	103.39184			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond		9.03000	101.44228		9.03000	101.41780			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.15629			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.15622			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.52364			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	102.74831			0.00	0	40,000,000.00
FRBC21	On 21/12/2018	Spot Bond		10.83000	109.50856		10.83000	109.47701			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.73462			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.10000	125.27410		2.10000	126.09524			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.13000	132.84328		2.13000	269.59311			0.00	0	30,000,000.00
FRBI25	On 31/01/2025	Spot Bond		2.43000	97.78265		2.43000	103.78953			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.67000	99.54666		2.67000	147.20059			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.67000	113.62773		2.67000	195.25775			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.07500	113.25886		7.07500	113.23710			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.03900	58.10321		8.03900	57.42417			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.49400	37.10261		9.49400	36.21230			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	35.84530		9.73000	34.94753			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	104.68542			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.88559			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	104.14068			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.68227			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.88902			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.88902			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	102.02057			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.89105			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.46627			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.72900			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.24688			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.38529			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	103.52585			0.00	500,000,000	500,000,000.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.04138		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.04138		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.70205			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.36801			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.68614			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.82815			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.29588			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	111.68307			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.02664			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.34285			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.03326		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.59582			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.91493			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.43841			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.53891			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.81645			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.68113			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.89825			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.01831			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.81145			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.75299			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.56402			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.53389			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.94162			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.91660			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.84818			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.94495			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.63932			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.75534		100.09221	13.72163			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.20356			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.93624			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.45926			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.65155			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.89866			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.41727			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.35145			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	101.36836			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.23502			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.26735			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.71121			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.16922			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.15258			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.24217			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.76698		13.22500	51.74848			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.16156			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.16324			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.78669			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.22371			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.67500	88.82320		3.67500	91.87714			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.28414			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.28414			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.07244			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.45509			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.75792			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.20020			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.16828			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.33839			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.39652			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.18240			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.33442			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.52220			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.62761			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.74795			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.63710			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.35646			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.34810			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.62179			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.13716			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.47808			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.34000		119.84824		3.34000	115.27807			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.37506			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.39025			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.32000		109.79106		3.32000	115.44390			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.12000		99.08270		1.12000	120.48542			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.34000		106.82120		3.34000	115.27807			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.10000		104.73822		2.10000	121.92635			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.17000		103.71787		2.17000	125.40083			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.54417			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	98.14012			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.91222			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.94813			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.17927			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.36498			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	106.44340			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.61455			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.55050			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.30595			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.76853			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.30427			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	104.70437			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	93.45471			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	93.34171			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.15436		100.00000	9.13194			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD02U	On 01/06/2016	Spot Bond	100.00000		11.23577	100.00000	11.20031				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.24000		140.80031	4.24000	140.77049				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.79217				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.55729				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	103.03819				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	103.10254				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	102.88021				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	101.96801				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	100.85000				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.64000		127.60514	2.64000	258.95923				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.14000		132.73807	2.14000	269.37952				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.86000		125.42371	2.86000	254.53075				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.47000		102.91461	2.47000	122.75050				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.44605				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.00000		127.03605	2.00000	123.13325				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.61136				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.85644				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000	0.00000	100.31646				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.09007				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.92000		91.93735	2.92000	91.92130				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		15.09031	104.97509	15.05172				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		19.52751	101.07593	19.47921				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		10.89655	100.44759	10.86975				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.09909				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		17.79165	100.76967	17.74778				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.50000		101.27290		2.50000	101.25627			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.04167			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.72109			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.39000		96.80866		2.39000	104.20023			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.23220			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.42000		96.52241		2.42000	103.89204			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.80438			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.34000		130.65168		2.34000	335.94641			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.82092			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.25475			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.23915			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.22676			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.63695			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.48122			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.82982			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.78000		103.93942		5.78000	103.92306			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.06500		104.98387		6.06500	104.96655			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.05500		103.85937		7.05500	103.83948			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.59000		104.54223		7.59000	104.52071			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.80000		110.98980		7.80000	110.96647			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.41000		102.89974		8.41000	102.87633			13,456,000,000.00	1,600,000	50,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.70000		107.07295		8.70000	101.46151			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX23	On 28/02/2023	Spot Bond	9.41000	91.63534		9.41000	91.61207			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.54000	112.98925		9.54000	112.96048			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.39000	95.29783		10.39000	95.27160			0.00	0	90,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.48000	78.13409		10.48000	78.11217			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.94106			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.99341			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.03571			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.05261			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.09482			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.16239			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.21305			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.43244			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.18719			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.79328			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.87000	102.84105		8.87000	102.81653			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	100.32198			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.62238			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.70586			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.00712			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.26984			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.26930			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.26769			0.00	2,600,000,000	1,300,000,000.00
GRD198	On 10/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.27089			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.67911			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.88419			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.44737			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.45821			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.47916			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.50514			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.54116			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	101.34397			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.97900			0.00	0	35,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.66772			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.34437			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.98474			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.29515			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.86819			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.15423			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.60757			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.60184			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.25820			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.30127			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.35957			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.40980			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.29271			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	3,429,182,600	3,429,182,600.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.57521			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.45552		102.78833		7.45552	101.86540			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	100.60463			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.80878		102.80879		7.80878	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	100.64243			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.25972		102.84021		8.25972	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	100.68859			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	100.66611			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.76308			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.79303			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.89000		112.52485		7.89000	112.50118			31,560,000,000.00	4,000,000	3,034,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.91000		135.18365		1.91000	274.34431			0.00	0	10,857,400,000.00
HWAY24	On 07/12/2024	Spot Bond	1.89000		138.34571		1.89000	274.78127			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.43500		101.17062		9.43500	101.14528			11,327,661,000,000.00	1,200,600,000	720,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.45500		100.96441		9.45500	100.93907			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		38.19664		100.00000	38.02683			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		11.11760		100.00000	11.06818			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		57.88417		100.00000	57.44970			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF04U	On 09/10/2015	Spot Bond	100.00000		34.95529	100.00000	34.69292				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		23.74942	100.00000	23.57116				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		8.97303	100.00000	8.90568			3,000,000,000,000,000.00	30,000,000,000	55,000,000,000.00	
I2025	On 31/01/2025	Spot Bond	1.78000		110.71174	1.78000	110.69579			79,432,678,000,000.00	44,625,100,000	04,890,930,000.00	
I2038	On 31/01/2038	Spot Bond	2.32000		107.01220	2.32000	106.99522			11,136,000,000,000.00	4,800,000,000	33,748,029,300.00	
I2046	On 31/03/2046	Spot Bond	2.40000		104.10559	2.40000	104.08877			51,360,000,000,000.00	21,400,000,000	78,423,000,000.00	
I2050	On 31/12/2050	Spot Bond	2.39000		111.51179	2.39000	111.49388			19,645,800,000,000.00	8,220,000,000	20,845,000,000.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	92.00000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	6.96500		106.15935	6.96500	106.13927				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	102.43937				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.39529				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.22513				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.39813				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.60000		102.28503	6.60000	102.26690				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.46500		106.03623	7.46500	106.01476				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.22000		108.17194	8.22000	108.14788				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.53000		101.50602	6.53000	101.48834				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.52846				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00906				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.09000		112.10169	4.09000	112.07861				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.28500		104.54546	7.28500	104.52514				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.28045				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.29881				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.94000		105.66531	0.94000	126.31045				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.07000		105.94889	2.07000	126.37096				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.53898			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.69170			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.89000		104.38679		7.89000	104.36460			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.29557			0.00	200,000,000	100,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.11046			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.10290			0.00	200,000,000	100,000,000.00
IBL45	On 21/12/2018	Spot Bond	8.46000		101.48718		8.46000	101.46420			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.98000		94.50684		8.98000	94.48429			7,184,000,000.00	800,000	30,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.32911			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	7.97000		86.16917		7.97000	98.69148			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.03000		101.32478		9.03000	103.06693			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.34574			0.00	200,000,000	100,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.35716			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.22500		100.90345		7.22500	102.27116			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.24000		100.43053		8.24000	101.97325			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00272		100.00000	0.00272			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.49471			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.51918			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.65000		103.88094		8.65000	99.08644			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		100.46235		5.00000	100.44872			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		100.46235		5.00000	100.44872			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.54163		5.00000	101.52801			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.46235		5.00000	100.44872			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.75776		4.00000	100.74674			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.06624			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW002	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.98525			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.22599			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		108.63682		9.20000	108.60998			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.04522			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.04522			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.02066			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.63867		100.00000	8.61751			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.47605			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.25017			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.14341			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.96500		101.57017		8.96500	101.54557			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.91696			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.10979			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.09022			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.48661			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		5.73800		100.00000	5.72009			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond	100.00000		94.80519		100.00000	94.55959			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond	100.00000		86.90476		100.00000	86.69834			0.00	0	0.00
INA347	On 19/11/2013	Spot Bond	5.25000		97.44215		5.25000	97.44215			0.00	0	0.00
INA348	On 26/11/2013	Spot Bond	5.25000		99.94250		5.25000	99.88506			0.00	0	0.00
INA349	On 03/12/2013	Spot Bond	5.25000		99.84203		5.25000	99.78471			0.00	0	0.00
INA350	On 10/12/2013	Spot Bond	5.25000		99.74176		5.25000	99.68456			0.00	0	0.00
INA402	On 07/01/2014	Spot Bond	5.35000		99.33027		5.35000	99.27246			0.00	0	0.00
INA403	On 14/01/2014	Spot Bond	5.35000		99.22914		5.35000	99.17144			0.00	0	0.00
INA404	On 21/01/2014	Spot Bond	5.45000		99.11206		5.45000	99.05343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA405		On 28/01/2014	Spot Bond	5.45000	99.00950	5.45000	98.95098			0.00	0	0.00
INA406		On 04/02/2014	Spot Bond	5.45000	98.90714	5.45000	98.84875			0.00	0	0.00
INA407		On 11/02/2014	Spot Bond	5.45000	98.80500	5.45000	98.74673			0.00	0	0.00
INA408		On 18/02/2014	Spot Bond	100.00000	80.57395	100.00000	100.00000		3,500,000,000,000,000.00	35,000,000,000	35,000,000,000.00	
INF405		On 28/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.34174			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.12959			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.19312			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	10.70076	104.28008	10.70076	103.31176			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	10.70076	102.14302	10.70076	101.91345			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.25048			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.90291			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.22354			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	100.88253	6.50000	100.86480			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.32609			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.90348			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.04574			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.04574			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.14848			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.24729			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	94.16265			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.30438			0.00	0	0.00
ING203		On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.09479			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.16276			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.58624			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.62395			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING215	On 28/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.25123			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.42267			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.95084			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	102.17268			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.19942			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.16888			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.18850			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.92744			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.20459			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.55615			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	100.00000		1.91916		100.00000	1.87113			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000		100.79106		100.00000	100.52085			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.26791			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.89336			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond	100.00000		98.91599		100.00000	98.64865			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond	100.00000		88.59223		100.00000	88.37772			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.63609			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.68126			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.69667			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.70698			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.97500		103.36142		7.97500	103.33922			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	5.68500		102.49262		5.68500	102.47698		74,944,218,000,000.00	13,182,800,000	5,251,600,000.00	
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.44355			0.00	200,000,000	100,000,000.00
IPL6	On 28/09/2017	Spot Bond	8.37000		106.02317		8.37000	105.99916			0.00	0	112,100,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.82021			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.79299				0.00	0	20,000,000.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.89011				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.27497				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.14500	107.88970	8.14500	107.86617				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	103.44012				0.00	0	10,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.64597				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.16000	97.91101	3.16000	116.78035				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.85000	95.44407	3.85000	128.18453				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.04711				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.85695				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.82268				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.46766				0.00	0	30,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.14302				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.78000	90.17610	3.78000	90.94553				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.78000	90.10092	3.78000	96.88175				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.57606				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.15646				0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.09022				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.53000	108.31154	11.53000	108.27801				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.50464				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.85000	94.43117	3.85000	128.18453				0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.40328				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.55991				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.04694				0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	5.25000	95.01188	5.25000	99.95687				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA348	On 28/11/2013	Spot Bond		5.25000	99.91377		5.25000	99.85637			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		5.25000	99.81336		5.25000	99.75608			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		5.25000	99.71315		5.25000	99.65598			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond		5.35000	99.30135		5.35000	99.24357			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond		5.35000	99.20028		5.35000	99.14262			0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond		5.45000	99.08274		5.45000	99.02414			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond		5.45000	98.98023		5.45000	98.92175			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond		5.45000	98.87794		5.45000	98.81958			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond		5.45000	98.76129		5.45000	98.71762			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.17433			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.41728			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.43975			0.00	200,000,000	100,000,000.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.40988			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.82873			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.17499			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.35779			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.35785			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.15522			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.35624			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.01565			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.98140			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.81000			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.69676			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.70192			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.71224			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.66580			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.57102			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.41723			0.00	2,000,000,000	1,000,000,000.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.16398			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.10613			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.40478			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.20404			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		84.29561	100.00000	84.10138				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		95.93645	100.00000	95.68792				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		76.45429	100.00000	76.24309				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		67.71800	100.00000	67.59259				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.41525			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		39.91565	100.00000	39.81895				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.68776			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		13.45437	100.00000	13.42177				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.72578			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		37.55187	100.00000	37.27001				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		52.18309	100.00000	52.02017				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.67593			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.45451			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.48000		141.40266		8.48000	141.37022			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.45601			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.20155			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.38152			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.47000		99.57430		8.47000	99.55186			15,246,000,000.00	1,800,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL03	On 03/04/2018	Spot Bond		8.62000	69.19920		8.62000	97.50911			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.13000	100.55665		9.13000	102.61331			4,565,000,000.00	500,000	20,000,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.91633			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.21500	103.79775		11.21500	103.76681			23,327,200,000,000.00	2,080,000,000	1,840,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.10411			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.23492			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.25212			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.27270			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.30860			0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.72864			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.28531			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.61341			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.03378			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.79030			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	72.27723		100.00000	72.13439			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	38.53536		100.00000	38.24710			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	37.55187		100.00000	37.27001			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.19522			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.69787			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.12260			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.77094			0.00	0	2,000,000,000.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.61527			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.34677			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.07916			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.16577			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.79758			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.26210			0.00	500,000,000	250,000,000.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.10516			0.00	0	1,050,000,000.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.20336			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.14294			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.15616			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.44519			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		85.96405	100.00000	85.76552				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		82.13004	100.00000	81.94874				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		89.50741	100.00000	89.29379				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		61.38693	100.00000	61.23658				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		38.28478	100.00000	38.19203				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		15.58732	100.00000	15.54915				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		38.05499	100.00000	37.96179				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.38000		103.70162	8.38000	103.67823				3,352,000,000.00	400,000	170,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.36165				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.15471				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.25816				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.75108				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.75697				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.78634				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	102.57678				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	102.70774				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.70500		103.35612	7.70500	103.33466				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.45000		107.17345	8.45000	107.14934				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB5	On 05/01/2022	Spot Bond		9.32500	107.62846		9.32500	107.60181			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		4.97500	108.41031		4.97500	108.39576			11,542,000,000,000.00	2,320,000,000	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.04413			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.08639			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.33000	105.73283		9.33000	105.84039			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		6.96500	104.15115		6.96500	104.13145			6,724,011,000,000.00	965,400,000	4,760,400,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.85814			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.63000	100.27443		8.63000	100.25129			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.86458			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.33000	100.28329		8.33000	100.26092			6,664,000,000.00	800,000	170,000,000.00
MTN02	On 13/07/2014	Spot Bond		6.10500	106.17096		6.10500	106.15361			193,377,584,400,000.00	31,675,280,000	8,675,280,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	87.52998		100.00000	87.32057			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.06500	106.83954		7.06500	106.81938			40,977,000,000,000.00	5,800,000,000	1,470,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.27500	109.34371		8.27500	109.31963			5,792,500,000.00	700,000	80,000,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	84.68677		100.00000	84.49074			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	5.87663		100.89771	5.86228			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	5.95602		100.61875	5.94150			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	100.11860			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.12057			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.12262			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.12448			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.12526			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.13679			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.15000			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.24652		100.00000	0.24593			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.24652		100.00000	0.24593			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.82000	96.63975		8.82000	96.61671			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		6.91500	101.00941		6.91500	102.20902			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.72461			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.83832			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.13499			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.59256			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.86304			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.86613			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.43603			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		6.66500	108.49138		6.66500	108.47174		1,294,343,000,000.00	194,200,000	730,000,000.00	
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.66449			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.30000	116.29184		8.30000	116.26571		6,640,000,000.00	800,000	30,000,000.00	
NBK4	On 28/10/2024	Spot Bond		10.65500	33.06209		10.65500	33.05292			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.21500	104.13308		7.21500	104.11281			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.58360			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.61704			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.39000	102.01610		6.39000	101.99862			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.15038			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.41500	105.63228		7.41500	105.61104			0.00	0	10,000,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.03383			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	99.92556			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.05909			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.88467			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.72597			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.79820			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	86.34410			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.44803			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	100.49816			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.54562			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.42653			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.77400			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	82.45890			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.36758			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.24020			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.83517			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.11554			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.14127			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.07369			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.81807			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.03227			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.02034			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.01950				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.91500	106.26229	7.91500	106.23951				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	100.59096				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.23500	103.29443	5.23500	103.27978				0.00	0	30,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.69411				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.72000	112.40695	11.72000	112.37159				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	109.62397				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.84913				0.00	0	900,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.15000	161.77505	2.15000	161.75005				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.38000	107.93385	8.38000	107.90977				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.12389				0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	102.53718				0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	102.53718				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.01000	106.75339	9.01000	106.92713				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.98345				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.23314				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.98446				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	99.98455				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	99.98392				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.21000	106.71443	9.21000	108.31003				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	99.98330				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.98396				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	99.98352				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.41000	106.67580	9.41000	106.84342				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	99.98224				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.98303			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	99.98325			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.97798			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.97964			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	99.98271			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	6.41500		102.75357		6.41500	102.73601			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.12000		122.61059		8.12000	116.47090		5,196,800,000,000.00		640,000,000	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.58000		123.31974		8.58000	123.29112		7,893,600,000,000.00		920,000,000	760,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.04500		165.69962		2.04500	165.67450			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.16000		130.79985		9.16000	124.65633		5,679,200,000,000.00		620,000,000	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.61923			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.60266			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.64481			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.36856			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.17035			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.09177			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.82033			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	102.35410			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.88592		100.00000	18.84016			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		27.97418		100.00000	27.90642			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.19500		105.51157		6.19500	105.49388		8,053,500,000.00		1,300,000	10,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		9.06075		100.00000	9.03880			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	94.19000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		43.18975		100.00000	43.08513			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.47242			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.11410			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000		0.00000	102.28219			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.11653			0.00	400,000,000	200,000,000.00
PNP12	On 21/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.32461			0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.13179			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	100.00000		84.52116		100.00000	80.04386			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.04142			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.50424			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.08211			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.06239			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.18395			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.12691			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.08569			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.25235			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.18067			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.12871			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.32791			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.24335			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.17888			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.40376			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.41674			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.42258			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.43555			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.49126			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.50420			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRM1A4	On 15/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.10686			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.41129			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		5.96500	108.40111		5.96500	108.38351			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		4.85500	96.17900		4.85500	96.16626			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		7.90000	39.22347		7.90000	39.21516			0.00	0	0.00
R157	On 15/09/2015	Spot Bond		6.00000	115.21146		5.96500	115.25709		9,724,618,400,000,000.00	87,436,400,000	32,131,450,000.00	
R158	On 15/09/2015	Spot Bond		5.96500	115.27581		5.96500	115.25709			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond		5.86500	90.05457		5.86500	90.04020			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		5.96500	121.75807		5.96500	121.73829			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond		5.79500	85.15917		5.79500	85.14574			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		8.14000	123.18542		8.08000	123.69939		7,511,245,818,000,000.00	51,258,700,000	95,608,784,800.00	
R187P	On 21/12/2026	Spot Bond		7.82000	36.66649		7.82000	36.65881			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		7.74000	34.32916		7.74000	34.32203			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.65000	280.13078		1.64000	280.31525		79,719,486,000,000.00	48,314,840,000	26,450,127,000.00	
R201	On 21/12/2014	Spot Bond		4.45000	108.15779		4.48500	108.10696		2,139,827,000,000,000.00	80,860,000,000	71,589,000,000.00	
R202	On 07/12/2033	Spot Bond		2.18000	209.87662		2.18000	209.84404		369,155,972,142,000.00	69,337,601,900	52,459,464,300.00	
R2023	On 28/02/2023	Spot Bond		7.81500	101.33540		7.77000	101.60678		4,798,516,821,672,000.00	14,013,668,800	89,678,900,000.00	
R203	On 15/09/2017	Spot Bond		6.78000	106.39996		6.77000	106.41449		9,750,054,258,000,000.00	38,061,100,000	52,759,579,800.00	
R2030	On 31/01/2030	Spot Bond		8.73000	96.93737		8.73000	96.17028		1,631,637,000,000,000.00	86,900,000,000	02,200,000,000.00	
R2037	On 31/01/2037	Spot Bond		9.01500	97.63755		9.01500	97.61416		3,673,792,800,000,000.00	07,520,000,000	04,920,772,000.00	
R204	On 21/12/2018	Spot Bond		7.05000	107.35443		7.03000	107.42042		3,625,975,215,395,000.00	32,762,441,900	27,673,975,000.00	
R2048	On 28/02/2048	Spot Bond		9.13000	98.01512		9.13000	97.99094		5,779,204,178,000,000.00	32,990,600,000	36,885,600,000.00	
R206	On 15/01/2014	Spot Bond		5.12500	102.96926		5.11000	102.95722		1,731,580,823,112,500.00	37,869,428,900	69,341,928,900.00	
R207	On 15/01/2020	Spot Bond		7.36500	101.98711		7.33000	102.13735		8,958,069,811,933,500.00	16,302,757,900	30,827,064,500.00	
R208	On 31/03/2021	Spot Bond		7.54000	96.57190		7.50000	96.76927		8,612,742,690,656,000.00	42,273,566,400	42,135,476,400.00	

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 31/03/2036	Spot Bond	8.94500	75.02752	8.88500	75.46890					3,108,488,713,500,000.00	65,454,300,000	88,375,439,200.00
R210	On 31/03/2028	Spot Bond	1.95000	160.43952	1.95000	160.41558					31,624,385,520,000.00	16,217,633,600	35,486,972,700.00
R211	On 31/01/2017	Spot Bond	0.24000	129.06002	0.24000	129.04678					6,866,400,000,000.00	28,610,000,000	26,951,544,400.00
R212	On 31/01/2022	Spot Bond	1.50000	131.76063	1.50000	131.74263					189,528,300,000,000.00	26,352,200,000	87,845,805,600.00
R213	On 28/02/2031	Spot Bond	8.75000	86.14339	8.70000	86.51514					0,157,873,250,000,000.00	60,899,800,000	14,184,000,000.00
R214	On 28/02/2041	Spot Bond	9.05500	75.77741	9.05500	75.75887					3,637,304,621,447,000.00	06,052,415,400	85,169,186,400.00
R225C	On 15/03/2014	Spot Bond	4.34500	98.67269	4.34500	98.66110					0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	4.45500	96.48483	4.45500	96.47309					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.02500	92.50663	6.02500	92.49146					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.86500	90.05457	5.86500	90.04020					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.78500	87.64635	5.78500	87.63255					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.79500	85.15917	5.79500	85.14574					0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	4.52000	99.64216	4.52000	99.62987					0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	4.54000	97.43319	4.54000	97.42124					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	4.49000	95.32084	4.49000	95.30928					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.93500	91.17734	5.93500	91.16277					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.80500	88.78246	5.80500	88.76858					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.78500	86.32150	5.78500	86.30805					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.84500	83.74435	5.84500	83.73117					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.74500	78.86460	6.74500	78.85031					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.79500	76.14130	6.79500	76.12740					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.03500	72.86128	7.03500	72.84752					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.01500	70.45458	7.01500	70.44131					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.99500	68.14055	6.99500	68.12775					0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.98500	65.87655	6.98500	65.86419					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R337C	On 21/06/2020	Spot Bond	7.29000	62.43203	7.29000	62.41981				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.27000	60.31876	7.27000	60.30699				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.42000	57.56830	7.42000	57.55684				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.39000	55.63881	7.39000	55.62778				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.36000	53.78956	7.36000	53.77894				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.33000	52.01685	7.33000	52.00662				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.29000	50.36366	7.29000	50.35381				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.25000	48.78187	7.25000	48.77238				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.02000	43.52283	8.02000	43.51348				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.98000	42.02354	7.98000	42.01456				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.94000	40.59154	7.94000	40.58291				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.90000	39.22347	7.90000	39.21516				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.86000	37.91612	7.86000	37.90813				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.82000	36.66649	7.82000	36.65881				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.78000	35.47173	7.78000	35.46434				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.74000	34.32916	7.74000	34.32203				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.78643				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.89318				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.91828				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.90797				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.78729				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	12.87631	100.00000	12.84511				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	3.77483	100.00000	3.76569				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.29224				0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.18856				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.35556			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.93206			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.31454			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.58491			0.00	200,000,000	100,000,000.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.92499			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.11252			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.62114			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.01703			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.77761			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.29278			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.33186			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.75577			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.64926			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.56203			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.11206			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.43020			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	100.60421			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.49103			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.63163			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.56261			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.56261			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.52372			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.71010			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.90291			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.62499			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	106.09499		12.35000	106.06045			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.59111			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.04834		100.00000	12.01915			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.46106			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.06049			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.10095			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.75413			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.83548			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	99.19137		100.00000	98.92473			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.91487			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.76645		100.00000	1.76212			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	9.60384		100.00000	9.58057			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	14.15742		100.00000	14.12312			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.04473		100.00000	12.02997			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.11937			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	100.89675			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.80000	107.13409		8.80000	107.10875			0.00	0	630,000,000.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	98.09291			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.26500	114.79589		7.26500	109.36678			0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.92348			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		8.82000	102.56258		8.82000	102.53839		52,920,000,000,000.00	6,000,000,000	1,500,000,000.00	
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	100.56415			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.31009			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	100.43723			0.00	0	27,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.57073			0.00	0	20,000,000.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.55963			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.21500	108.14938		7.21500	103.31633			0.00	0	1,120,000,000.00
SBK9	On 10/04/2018	Spot Bond		8.63000	100.15172		8.63000	100.12848			0.00	0	440,000,000.00
SBK111	On 09/04/2014	Spot Bond		1.84000	131.69047		1.84000	131.66972			110,400,000,000.00	60,000,000	30,000,000.00
SBN27	On 15/09/2015	Spot Bond		7.42500	112.63290		7.42500	112.61022			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.28500	112.88271		7.28500	112.86040			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.21500	113.00791		7.21500	112.98578			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.17000	101.78799		8.17000	101.76547			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.36000	112.74879		7.36000	112.72628			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.32500	112.81126		7.32500	112.78884			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.17497			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.86168			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.34698			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.93309			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.82000	104.99773		7.82000	104.97547			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.23826			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.91684			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.07379			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.11404			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.15000	109.75756		9.15000	109.73073			0.00	0	30,000,000.00
SBS20	On 15/05/2026	Spot Bond		9.73000	102.47395		9.73000	102.44706			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.12057			0.00	0	10,000,000.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.37137			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.23821			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS24		On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	99.93002			0.00	0	0.00
SBS25		On 24/05/2019	Spot Bond	8.52000	101.46579		8.52000	101.44279			7,668,000,000.00	900,000	160,000,000.00
SBS3		On 25/05/2026	Spot Bond	8.78000	99.68086		8.78000	95.56142			0.00	0	0.00
SBS4		On 16/11/2021	Spot Bond	9.20000	96.79829		9.20000	96.77424			0.00	0	30,000,000.00
SBS9		On 07/07/2016	Spot Bond	7.14500	114.33340		7.14500	114.31159			5,001,500,000.00	700,000	80,000,000.00
SBSI11		On 07/12/2023	Spot Bond	2.17000	132.42307		2.17000	268.74004			0.00	0	20,000,000.00
SBSI12		On 31/01/2017	Spot Bond	0.94000	105.66531		0.94000	126.31045			0.00	0	10,000,000.00
SCM107		On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	107.72000			0.00	0	0.00
SF2A1U		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01		On 15/12/2016	Spot Bond	100.00000	6.49510		100.00000	6.47920			0.00	0	0.00
SHI02		On 01/10/2021	Spot Bond	0.00000	154.97030		0.00000	82.63494			0.00	0	0.00
SHI05		On 31/01/2017	Spot Bond	1.51000	110.67450		1.51000	124.13317			0.00	0	0.00
SHPCBU		On 03/04/2017	Spot Bond	6.50000	100.88253		6.50000	100.86480			0.00	0	0.00
SHS01		On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.31912			0.00	0	0.00
SHS03		On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.97453			0.00	0	0.00
SHS04		On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.42457			0.00	0	0.00
SHS05		On 29/06/2017	Spot Bond	8.87000	103.11193		8.87000	103.08749			0.00	0	32,300,000.00
SHS06		On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.09360			0.00	0	0.00
SHS07		On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.77602			0.00	260,000,000	130,000,000.00
SHS08		On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.07687			0.00	0	0.00
SHS09		On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.96954			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.36751			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	9.04089		100.00000	8.97303			0.00	0	30,000,000,000.00
SLI2	On 15/08/2016	Spot Bond		7.26500	108.36065		7.26500	108.33964			12,205,200,000,000.00	1,680,000,000	840,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.63000	100.77350		8.63000	102.56135			17,260,000,000,000.00	2,000,000,000	1,000,000,000.00
SNT01	On 15/09/2017	Spot Bond		8.17000	101.78799		8.17000	101.76547			30,392,400,000,000.00	3,720,000,000	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.10879			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	99.99990			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.16365			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.99997			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.39402			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		7.87000	107.91728		7.87000	107.89452			0.00	0	900,000,000.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.87835			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.84788			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.65429			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.18000	95.47441		9.18000	95.45087			0.00	0	2,460,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.79375			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.11806			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.51645			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.10800	88.52559		9.10800	88.50393			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.17000	88.22504		9.17000	88.20331			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		5.73000	106.79090		5.73000	106.77442			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.59000	96.24804		8.59000	96.22605			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.23476			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		7.95000	102.50110		7.95000	102.47902			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		6.86500	113.63672		6.86500	113.61553			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN011	On 31/01/2025	Spot Bond		2.53000	102.39712		2.53000	102.77075			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		7.98000	102.32168		7.98000	103.41572			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.10667			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	99.87921			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	99.91085			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.50000	111.29322		9.50000	111.77303			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.37360			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.38539			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.16509			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.98549			0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.92730			0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.88375			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.73838			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.60735			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.11162			0.00	0	0.00
SY1027	On 20/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.00879			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.00976			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.90774			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.79993			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.75187			0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.69459			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.70668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1035	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.69575			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond	100.00000	80.57395		100.00000	80.39648		3,190,000,000,000,000.00	31,900,000,000	13,300,000,000.00	
SY1037	On 11/12/2013	Spot Bond	100.00000	95.05208		100.00000	94.80519			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond	100.00000	79.52070		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.42500	112.26251		6.42500	112.24301			3,341,000,000,000.00	520,000,000	260,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.68000	103.63098		8.68000	103.60679			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	67.14079		100.00000	66.99300			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	57.81419		100.00000	57.67413			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	18.55846		100.00000	21.66222			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.32000	101.94214		6.32000	101.92485			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.55671			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.27356			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.92815			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.04574			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.38229			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.66751			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.39044			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.21500	106.31145		7.21500	106.29097			0.00	0	900,000,000.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.22348			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00575			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.59013			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.60837			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.68609		7.83000	102.66466			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.58011			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.60290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.43935			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.58011			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.60290			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	77.32794		7.16000	102.31080			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.64754			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.64389			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.73115			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.71935			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.07385			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.03348			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.57920			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.60837			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	98.47259		8.73000	102.84589			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.28417			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.29738			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.50000	102.82575		8.50000	99.73487			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.64935			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.31561			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.72932			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.35879			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.01103			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.50328			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.61666			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.28602		101.06155	6.27064			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.57645			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	104.75555			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.65846			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.69483			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.07744			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.58992			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.60283			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.61205			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.60283			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.61205			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.61666			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.59730			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.61205			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.66273			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.66273			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.66273			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.73635			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.75475			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.73175			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.09849			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.12133			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.11219			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.93817			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.81500		106.21361		7.81500	106.19123			7,815,000,000.00	1,000,000	50,000,000.00
TL20	On 22/02/2020	Spot Bond	7.50500		97.14854		7.50500	97.10407			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.69000		105.46104		7.69000	105.43906			123,362,980,000,000.00	16,042,000,000	6,322,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN20	On 17/09/2020	Spot Bond	8.65000	111.26926		8.65000	111.24323			107,087,000,000,000.00	12,380,000,000	13,790,745,300.00
TN23	On 06/11/2023	Spot Bond	8.94000	112.56317		8.94000	112.53599			179,515,200,000,000.00	20,080,000,000	8,840,000,000.00
TN25	On 19/08/2025	Spot Bond	9.23000	104.33696		9.23000	104.31138			225,212,000,000,000.00	24,400,000,000	14,300,000,000.00
TN27	On 14/11/2027	Spot Bond	9.23000	97.63003		9.23000	97.60569			125,370,167,000,000.00	13,582,900,000	7,192,900,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.97053			0.00	0	10,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.98334			0.00	200,000,000	1,600,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.28286			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.10772			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.11086			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.11110			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.12621			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.15768			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.75285			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.78350			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.80186			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.77894		10.00000	99.75134			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.78444		9.75000	99.75753			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.78881		100.00000	9.76273			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.86334			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.83976			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.73587			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.48936			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.23388			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.46901			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.27398			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.23557			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.01261			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	95.01297			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.60340			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	94.28900			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.61930			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond		100.00000	55.29294		100.00000	54.65785			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.56032			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.53083			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.41287			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.14748			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.10400			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.04465			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.61170			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.10400			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.53280			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.10439			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.90000	111.85723		8.90000	111.83033			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.91030			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.62561			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.00338			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.11000	105.33043		9.11000	105.30450			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.81740			0.00	1,400,000,000	700,000,000.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.85330			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.22871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.23701			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.23744			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.91790			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.94628			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.32500		120.16171		6.32500	113.90088			121,440,000,000,000.00	19,200,000,000	9,650,000,000.00
WS05	On 01/08/2018	Spot Bond	0.80000		240.89314		0.80000	240.86478			4,800,000,000,000.00	6,000,000,000	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.26500		108.24936		6.26500	103.73650			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.27500		109.61905		7.27500	105.10388			123,675,000,000,000.00	17,000,000,000	8,500,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.58500		110.63361		7.58500	106.11761			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.95500		109.58532		7.95500	105.06877			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.04000		109.68831		8.04000	105.17156			24,120,000,000,000.00	3,000,000,000	1,500,000,000.00
Z009	On 30/11/2013	Spot Bond	4.52000		99.90103		4.52000	99.88867			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.91500		91.06324		5.91500	91.04881			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.51000		98.43106		4.51000	98.41909			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.52000		97.32782		4.52000	97.31600			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.84500		89.59748		5.84500	89.58330			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.50000		95.55496		4.50000	95.54340			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.91500		91.04881		5.91500	91.03439			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	6.97500		66.94293		6.97500	66.93025			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		26.61684		100.00000	26.56634			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		14.08863		100.00000	14.06190			0.00	0	0.00
<b>Total for j-Bonds :</b>											<b>1.53e+017</b>	<b>14,921,645,300</b>	<b>66 096 989 600.00</b>
<b>Grand Total:</b>											<b>1.53e+017</b>	<b>14,921,673,695</b>	<b>66 099 398 521.00</b>