



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 28/11/2013

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 13/12/2013	Foreign Exchange Future	10.22990	10.22990	10.25010	10.25010			12.42	34,157,636.10	3,339	538,327.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,829.90000	2.82990	2,850.10000	2.85010	2,829.900	17.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.00000	0.00000	0.00000	0.00000	0.000	17.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	17.50	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,229.90000	2.22990	2,250.10000	2.25010	2,229.900	17.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,479.90060	1.47990	1,500.12160	1.50012	1,479.901	17.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	0.00060	0.00000	0.02160	0.00002	0.001	17.96	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,329.90590	1.32991	1,350.14270	1.35014	1,329.906	18.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	0.00590	0.00001	0.04270	0.00004	0.006	18.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	0.00870	0.00001	0.04870	0.00005	0.009	18.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,302.00870	1.30201	1,322.24870	1.32225	1,302.009	18.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,252.01680	1.25202	1,272.26160	1.27226	1,252.017	18.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	0.01680	0.00002	0.06160	0.00006	0.017	18.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,229.92230	1.22992	1,250.16850	1.25017	1,229.922	18.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	0.02230	0.00002	0.06850	0.00007	0.022	18.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	0.03160	0.00003	0.07830	0.00008	0.032	18.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,202.03160	1.20203	1,222.27830	1.22228	1,202.032	18.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	1,129.97480	1.12997	1,150.21120	1.15021	1,129.975	18.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	0.07480	0.00007	0.11120	0.00011	0.075	18.23	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,030.12480	1.03012	1,050.28310	1.05028	1,030.125	18.31	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	0.22480	0.00022	0.18310	0.00018	0.225	18.31	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	0.56220	0.00056	0.44780	0.00045	0.562	16.38	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	830.46220	0.83046	850.54780	0.85055	830.462	16.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	730.81950	0.73082	750.80880	0.75081	730.819	15.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	0.91950	0.00092	0.70880	0.00071	0.920	15.41	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	681.08740	0.68109	701.00180	0.70100	681.087	14.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	1.18740	0.00119	0.90180	0.00090	1.187	14.93	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Put	1.46400	0.00146	1.09960	0.00110	1.464	14.54	0.00	0	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Call	641.36400	0.64136	661.19960	0.66120	641.364	14.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	631.44360	0.63144	651.25640	0.65126	631.444	14.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	1.54360	0.00154	1.15640	0.00116	1.544	14.45	0.00	0	24,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	542.41900	0.54242	561.94870	0.56195	542.419	13.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	2.51900	0.00252	1.84870	0.00185	2.519	13.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	2.66350	0.00266	1.95110	0.00195	2.664	13.48	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 13/12/2013	Foreign Exchange Future	9.70	Call	532.56350	0.53256	552.05110	0.55205	532.563	13.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Call	493.69590	0.49370	512.52930	0.51253	493.696	13.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Put	3.79590	0.00380	2.42930	0.00243	3.796	13.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Call	484.03980	0.48404	502.67120	0.50267	484.040	13.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Put	4.13980	0.00414	2.57120	0.00257	4.140	13.37	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	6.31000	0.00631	4.30900	0.00431	6.310	13.27	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	436.21000	0.43621	454.40900	0.45441	436.210	13.27	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	389.32400	0.38932	407.06570	0.40707	389.324	13.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	9.42400	0.00942	6.96570	0.00697	9.424	13.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Call	343.69070	0.34369	360.97860	0.36098	343.691	13.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Put	13.79070	0.01379	10.87860	0.01088	13.791	13.05	0.00	0	4,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Put	21.19630	0.02120	17.78480	0.01778	21.196	12.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Call	291.09630	0.29110	307.88480	0.30788	291.096	12.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	257.67080	0.25767	274.17100	0.27417	257.671	12.84	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	27.77080	0.02777	24.07100	0.02407	27.771	12.84	0.00	0	5,400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	181.44530	0.18145	197.37650	0.19738	181.445	12.63	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	51.54530	0.05155	47.27650	0.04728	51.545	12.63	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Put	64.54280	0.06454	60.06950	0.06007	64.543	12.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Call	154.44280	0.15444	170.16950	0.17017	154.443	12.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Call	148.04010	0.14804	163.71280	0.16371	148.040	12.52	0.00	0	4,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Put	68.14010	0.06814	63.61280	0.06361	68.140	12.52	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.19	Call	123.89090	0.12389	139.31960	0.13932	123.891	12.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.19	Put	83.99090	0.08399	79.21960	0.07922	83.991	12.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	88.32790	0.08833	83.48590	0.08349	88.328	12.42	0.00	0	1,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	118.22790	0.11823	133.58590	0.13359	118.228	12.42	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Call	113.51290	0.11351	127.99990	0.12800	113.513	12.49	0.00	0	21,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Put	93.61290	0.09361	87.89990	0.08790	93.613	12.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	96.20910	0.09621	107.14330	0.10714	96.209	12.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	116.30910	0.11631	107.04330	0.10704	116.309	12.79	0.00	0	5,300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	128.54840	0.12855	118.98010	0.11898	128.548	12.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	88.44840	0.08845	99.08010	0.09908	88.448	12.95	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	77.84800	0.07785	88.04550	0.08805	77.848	13.17	0.00	0	5,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	147.94800	0.14795	137.94550	0.13795	147.948	13.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Call	60.04580	0.06005	69.41890	0.06942	60.046	13.62	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Put	190.14580	0.19015	179.31890	0.17932	190.146	13.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	220.48330	0.22048	209.13100	0.20913	220.483	13.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	50.38330	0.05038	59.23100	0.05923	50.383	13.92	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Call	35.36930	0.03537	43.20270	0.04320	35.369	14.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	285.46930	0.28547	273.10270	0.27310	285.469	14.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.50	Call	32.36770	0.03237	39.95470	0.03995	32.368	14.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.50	Put	302.46770	0.30247	289.85470	0.28985	302.468	14.68	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	311.06370	0.31106	298.32930	0.29833	311.064	14.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	30.96370	0.03096	38.42930	0.03843	30.964	14.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	25.93720	0.02594	32.92370	0.03292	25.937	15.06	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	346.03720	0.34604	332.82370	0.33282	346.037	15.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	24.81550	0.02482	31.68430	0.03168	24.816	15.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	354.91550	0.35492	341.58430	0.34158	354.916	15.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	390.90450	0.39090	377.11370	0.37711	390.904	15.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	20.80450	0.02080	27.21370	0.02721	20.804	15.43	0.00	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	16.71540	0.01672	22.57580	0.02258	16.715	15.81	0.00	0	22,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	436.81540	0.43682	422.47580	0.42248	436.815	15.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	13.46080	0.01346	18.80330	0.01880	13.461	16.19	0.00	0	650.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	483.56080	0.48356	468.70330	0.46870	483.561	16.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	579.03400	0.57903	562.92400	0.56292	579.034	16.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	8.93400	0.00893	13.02400	0.01302	8.934	16.99	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	7.61830	0.00762	11.22490	0.01122	7.618	17.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	617.71830	0.61772	601.12490	0.60112	617.718	17.31	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	5.58720	0.00559	8.39460	0.00839	5.587	17.96	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	695.68720	0.69569	678.29460	0.67829	695.687	17.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	774.24700	0.77425	756.23910	0.75624	774.247	18.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	4.14700	0.00415	6.33910	0.00634	4.147	18.60	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	2.45200	0.00245	3.84880	0.00385	2.452	19.81	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	922.55200	0.92255	903.74880	0.90375	922.552	19.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2.07720	0.00208	3.28600	0.00329	2.077	20.21	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	972.17720	0.97218	953.18600	0.95319	972.177	20.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,121.19390	1.12119	1,101.85480	1.10185	1,121.194	20.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	1.09390	0.00109	1.95480	0.00195	1.094	20.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	0.58690	0.00059	1.02660	0.00103	0.587	21.75	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,270.68690	1.27069	1,250.92660	1.25093	1,270.687	21.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	0.26470	0.00026	0.43850	0.00044	0.265	22.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,470.36470	1.47036	1,450.33850	1.45034	1,470.365	22.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	0.08710	0.00009	0.12650	0.00013	0.087	24.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,770.18710	1.77019	1,750.02650	1.75003	1,770.187	24.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	0.03760	0.00004	0.04290	0.00004	0.038	26.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,120.13760	2.12014	2,099.94290	2.09994	2,120.138	26.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	0.03840	0.00004	0.05740	0.00006	0.038	28.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,270.13840	2.27014	2,249.95740	2.24996	2,270.138	28.28	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.24680	10.24680	10.26680	10.26680		12.79	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	699.85100	0.69985	719.25740	0.71926	699.851	13.52	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	3.05100	0.00305	2.45740	0.00246	3.051	13.52	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	3.75600	0.00376	3.01090	0.00301	3.756	13.28	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	660.55600	0.66056	679.81090	0.67981	660.556	13.28	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	650.75660	0.65076	669.96850	0.66997	650.757	13.23	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	3.95660	0.00396	3.16850	0.00317	3.957	13.23	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	640.96800	0.64097	660.13440	0.66013	640.968	13.17	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	4.16800	0.00417	3.33440	0.00333	4.168	13.17	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Call	218.77330	0.21877	232.40240	0.23240	218.773	12.49	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Put	71.97330	0.07197	65.60240	0.06560	71.973	12.49	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Call	56.12290	0.05612	63.03570	0.06304	56.123	14.13	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Put	319.32290	0.31932	306.23570	0.30624	319.323	14.13	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	19.37040	0.01937	22.65670	0.02266	19.370	16.24	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	612.57040	0.61257	595.85670	0.59586	612.570	16.24	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry			10.26510	10.26510	10.28500	10.28500		12.86	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Call	323.57750	0.32358	339.22570	0.33923	323.578	12.34	0.00	0	400.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Put	58.47750	0.05848	54.22570	0.05423	58.478	12.34	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Call	87.35860	0.08736	93.75730	0.09376	87.359	13.92	0.00	0	201.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Put	322.25860	0.32226	308.75730	0.30876	322.259	13.92	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.30310	10.30310	10.32280	10.32280		13.04	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,003.34240	2.00334	2,022.99340	2.02299	2,003.342	17.55	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.24240	0.00024	0.19340	0.00019	0.242	17.55	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	132.71050	0.13271	123.20980	0.12321	132.710	12.72	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	315.81050	0.31581	326.00980	0.32601	315.810	12.72	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	147.35770	0.14736	152.06700	0.15207	147.358	13.94	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	354.25770	0.35426	339.26700	0.33927	354.258	13.94	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	361.44200	0.36144	346.35690	0.34636	361.442	13.98	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	144.54200	0.14454	149.15690	0.14916	144.542	13.98	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	141.77880	0.14178	146.30430	0.14630	141.779	14.03	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	368.67880	0.36868	353.50430	0.35350	368.679	14.03	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.34760	10.34760	10.36720	10.36720		13.42	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,048.35240	2.04835	2,067.89500	2.06790	2,048.352	16.34	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.75240	0.00075	0.69500	0.00070	0.752	16.34	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	466.20180	0.46620	478.51420	0.47851	466.202	12.69	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	118.60180	0.11860	111.31420	0.11131	118.602	12.69	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	197.39090	0.19739	202.30800	0.20231	197.391	14.26	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	419.79090	0.41979	405.10800	0.40511	419.791	14.26	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	194.48610	0.19449	199.31830	0.19932	194.486	14.30	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	426.88610	0.42689	412.11830	0.41212	426.886	14.30	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	191.62390	0.19162	196.37450	0.19637	191.624	14.34	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	434.02390	0.43402	419.17450	0.41917	434.024	14.34	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.34910	10.34910	10.36870	10.36870		13.43	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	182.75050	0.18275	187.42660	0.18743	182.750	14.49	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	463.65050	0.46365	448.72660	0.44873	463.651	14.49	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.35060	10.35060	10.37030	10.37030		13.46	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,268.32830	1.26833	1,287.51530	1.28752	1,268.328	13.74	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	7.72830	0.00773	7.21530	0.00722	7.728	13.74	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,258.54610	1.25855	1,277.71930	1.27772	1,258.546	13.71	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	7.94610	0.00795	7.41930	0.00742	7.946	13.71	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,248.76960	1.24877	1,267.92900	1.26793	1,248.770	13.67	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	8.16960	0.00817	7.62900	0.00763	8.170	13.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.37670	10.37670	10.39620	10.39620		13.78	10,625,740.80	1,024	88,027.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,677.08790	2.67709	2,696.56220	2.69656	2,677.088	18.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.38790	0.00039	0.36220	0.00036	0.388	18.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,177.83030	2.17783	2,197.25020	2.19725	2,177.830	16.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	1.13030	0.00113	1.05020	0.00105	1.130	16.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,680.86470	1.68086	1,700.07290	1.70007	1,680.865	14.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	4.16470	0.00416	3.87290	0.00387	4.165	14.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,144.10790	1.14411	1,162.47070	1.16247	1,144.108	13.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	17.40790	0.01741	16.27070	0.01627	17.408	13.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	832.78960	0.83279	849.33610	0.84934	832.790	12.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	46.08960	0.04609	43.13610	0.04314	46.090	12.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	824.10780	0.82411	840.57390	0.84057	824.108	12.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	47.40780	0.04741	44.37390	0.04437	47.408	12.86	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	815.45770	0.81546	831.84070	0.83184	815.458	12.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	48.75770	0.04876	45.64070	0.04564	48.758	12.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	739.05260	0.73905	754.63160	0.75463	739.053	12.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	62.35260	0.06235	58.43160	0.05843	62.353	12.79	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	697.81930	0.69782	712.90000	0.71290	697.819	12.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	71.11930	0.07112	66.70000	0.06670	71.119	12.75	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	657.53020	0.65753	672.07680	0.67208	657.530	12.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	80.83020	0.08083	75.87680	0.07588	80.830	12.71	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	580.03450	0.58003	593.41280	0.59341	580.034	12.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	103.33450	0.10333	97.21280	0.09721	103.335	12.64	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	512.74390	0.51274	524.82230	0.52482	512.744	12.87	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	136.04390	0.13604	128.62230	0.12862	136.044	12.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	422.57180	0.42257	432.64930	0.43265	422.572	13.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	195.87180	0.19587	186.44930	0.18645	195.872	13.21	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	395.38040	0.39538	404.79600	0.40480	395.380	13.32	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	218.68040	0.21868	208.59600	0.20860	218.680	13.32	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	384.89890	0.38490	394.05300	0.39405	384.899	13.37	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	228.19890	0.22820	217.85300	0.21785	228.199	13.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	369.59690	0.36960	378.36000	0.37836	369.597	13.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	242.89690	0.24290	232.16000	0.23216	242.897	13.44	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	345.19580	0.34520	353.31980	0.35332	345.196	13.55	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	268.49580	0.26850	257.11980	0.25712	268.496	13.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	340.47980	0.34048	348.47600	0.34848	340.480	13.57	0.00	0	9,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	273.77980	0.27378	262.27600	0.26228	273.780	13.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	331.20660	0.33121	338.95380	0.33895	331.207	13.62	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	284.50660	0.28451	272.75380	0.27275	284.507	13.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	326.64890	0.32665	334.27490	0.33427	326.649	13.64	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	289.94890	0.28995	278.07490	0.27807	289.949	13.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	322.14640	0.32215	329.64740	0.32965	322.146	13.66	0.00	0	0.00

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	10.35	Put	295.44640	0.29545	283.44740	0.28345	295.446	13.66	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	300.40990	0.30041	307.30900	0.30731	300.410	13.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	323.70990	0.32371	311.10900	0.31111	323.710	13.78	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	281.40670	0.28141	287.82450	0.28782	281.407	13.95	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	354.70670	0.35471	341.62450	0.34162	354.707	13.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	263.61850	0.26362	269.57930	0.26958	263.618	14.13	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	386.91850	0.38692	373.37930	0.37338	386.918	14.13	0.00	0	300.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	231.44050	0.23144	236.57020	0.23657	231.440	14.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	454.74050	0.45474	440.37020	0.44037	454.741	14.49	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	228.45700	0.22846	233.51050	0.23351	228.457	14.52	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	461.75700	0.46176	447.31050	0.44731	461.757	14.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	216.92520	0.21693	221.67940	0.22168	216.925	14.67	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	490.22520	0.49023	475.47940	0.47548	490.225	14.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	203.37950	0.20338	207.78090	0.20778	203.380	14.84	0.00	0	20,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	526.67950	0.52668	511.58090	0.51158	526.679	14.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Call	178.96710	0.17897	182.73560	0.18274	178.967	15.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Put	602.26710	0.60227	586.53560	0.58654	602.267	15.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	167.98760	0.16799	171.47380	0.17147	167.988	15.38	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	641.28760	0.64129	625.27380	0.62527	641.288	15.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	139.77270	0.13977	142.55360	0.14255	139.773	15.94	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	763.07270	0.76307	746.35360	0.74635	763.073	15.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	124.17650	0.12418	126.57970	0.12658	124.176	16.31	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	847.47650	0.84748	830.37970	0.83038	847.476	16.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	117.16900	0.11717	119.40590	0.11941	117.169	16.50	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	890.46900	0.89047	873.20590	0.87321	890.469	16.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	110.64110	0.11064	112.72290	0.11272	110.641	16.69	0.00	0	2,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	933.94110	0.93394	916.52290	0.91652	933.941	16.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	104.55500	0.10456	106.49560	0.10650	104.555	16.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	977.85500	0.97785	960.29560	0.96030	977.855	16.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	79.64870	0.07965	81.03230	0.08103	79.649	17.82	0.00	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,202.94870	1.20295	1,184.83230	1.18483	1,202.949	17.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	61.62150	0.06162	62.63810	0.06264	61.621	18.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,434.92150	1.43492	1,416.43810	1.41644	1,434.921	18.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	48.63050	0.04863	49.39960	0.04940	48.631	19.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,671.93050	1.67193	1,653.19960	1.65320	1,671.930	19.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	39.14210	0.03914	39.74180	0.03974	39.142	20.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,912.44210	1.91244	1,893.54180	1.89354	1,912.442	20.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	32.11620	0.03212	32.59800	0.03260	32.116	21.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,155.41620	2.15542	2,136.39800	2.13640	2,155.416	21.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	31.14000	0.03114	31.62160	0.03162	31.140	22.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,304.44000	2.30444	2,285.42160	2.28542	2,304.440	22.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	30.86540	0.03087	31.34730	0.03135	30.865	22.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,354.16540	2.35417	2,335.14730	2.33515	2,354.165	22.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	30.17300	0.03017	30.65920	0.03066	30.173	23.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,503.47300	2.50347	2,484.45920	2.48446	2,503.473	23.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	29.65530	0.02966	30.14790	0.03015	29.655	24.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,652.95530	2.65296	2,633.94790	2.63395	2,652.955	24.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	11.58520	0.01159	11.79480	0.01179	11.585	27.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,884.88520	3.88489	3,865.59480	3.86559	3,884.885	27.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	8.44080	0.00844	8.59200	0.00859	8.441	27.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,131.74080	4.13174	4,112.39200	4.11239	4,131.741	27.55	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.37980	10.37980	10.39930	10.39930		13.81	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	12.20090	0.01220	11.40100	0.01140	12.201	13.81	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,302.00090	1.30200	1,320.70100	1.32070	1,302.001	13.81	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,292.31410	1.29231	1,310.99520	1.31100	1,292.314	13.78	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	12.51410	0.01251	11.69520	0.01170	12.514	13.78	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,282.63560	1.28264	1,301.29660	1.30130	1,282.636	13.76	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	12.83560	0.01284	11.99660	0.01200	12.836	13.76	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.39050	10.39050	10.41000	10.41000		13.86	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,092.31690	2.09232	2,111.68770	2.11169	2,092.317	15.96	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	1.81690	0.00182	1.68770	0.00169	1.817	15.96	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	473.36630	0.47337	483.99790	0.48400	473.366	13.19	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	182.86630	0.18287	173.99790	0.17400	182.866	13.19	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			10.43660	10.43660	10.45580	10.45580		14.15	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,140.68920	2.14069	2,159.68380	2.15968	2,140.689	16.03	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	4.08920	0.00409	3.88380	0.00388	4.089	16.03	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	143.95700	0.14396	136.66730	0.13667	143.957	12.96	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	640.55700	0.64056	652.46730	0.65247	640.557	12.96	0.00	0	6,000.00
\$ / R	On 26/05/2014	Any day expiry			10.48410	10.48410	10.50310	10.50310		14.30	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	705.82990	0.70583	717.13710	0.71714	705.830	13.05	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	161.72990	0.16173	154.03710	0.15404	161.730	13.05	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	698.75850	0.69876	709.95690	0.70996	698.759	13.05	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	164.65850	0.16466	156.85690	0.15686	164.658	13.05	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	691.72460	0.69172	702.81610	0.70282	691.725	13.05	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	167.62460	0.16762	159.71610	0.15972	167.625	13.05	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.51290	10.51290	10.53170	10.53170		14.43	0.00	0	30,032.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	4.88430	0.00488	4.53510	0.00454	4.884	16.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,517.78430	2.51778	2,536.23510	2.53624	2,517.784	16.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	11.85080	0.01185	11.13240	0.01113	11.851	15.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,074.75080	2.07475	2,092.83240	2.09283	2,074.751	15.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,889.64430	1.88964	1,907.50580	1.90751	1,889.644	15.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	16.74430	0.01674	15.80580	0.01581	16.744	15.17	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,783.28460	1.78328	1,800.99370	1.80099	1,783.285	14.91	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	20.38460	0.02038	19.29370	0.01929	20.385	14.91	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	21.49850	0.02150	20.36290	0.02036	21.498	14.84	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,754.39850	1.75440	1,772.06290	1.77206	1,754.399	14.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,544.48690	1.54449	1,561.76690	1.56177	1,544.487	14.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	31.58690	0.03159	30.06690	0.03007	31.587	14.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,357.33470	1.35733	1,374.17280	1.37417	1,357.335	13.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	44.43470	0.04443	42.47280	0.04247	44.435	13.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	90.28880	0.09029	84.92440	0.08492	90.289	13.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,013.18880	1.01319	1,026.62440	1.02662	1,013.189	13.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,005.03390	1.00503	1,018.40430	1.01840	1,005.034	13.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	92.13390	0.09213	86.70430	0.08670	92.134	13.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	996.90930	0.99691	1,010.21040	1.01021	996.909	13.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	94.00930	0.09401	88.51040	0.08851	94.009	13.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	123.38500	0.12338	116.89340	0.11689	123.385	13.23	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	886.28500	0.88629	898.59340	0.89859	886.285	13.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	848.26120	0.84826	860.20320	0.86020	848.261	13.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	135.36120	0.13536	128.50320	0.12850	135.361	13.22	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	725.29870	0.72530	735.97680	0.73598	725.299	13.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	182.39870	0.18240	174.27680	0.17428	182.399	13.20	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	195.61470	0.19561	187.17060	0.18717	195.615	13.22	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	698.51470	0.69851	708.87060	0.70887	698.515	13.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	628.41800	0.62842	637.74290	0.63774	628.418	13.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	245.51800	0.24552	236.04290	0.23604	245.518	13.52	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	347.63150	0.34763	352.15110	0.35215	347.632	15.30	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	634.73150	0.63473	620.45110	0.62045	634.732	15.30	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	780.99780	0.78100	766.11720	0.76612	780.998	15.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	293.89780	0.29390	297.81720	0.29782	293.898	15.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	184.86270	0.18486	187.22900	0.18723	184.863	17.66	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,271.96270	1.27196	1,255.52900	1.25553	1,271.963	17.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	149.24480	0.14924	151.07470	0.15107	149.245	18.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,536.34480	1.53634	1,519.37470	1.51937	1,536.345	18.50	0.00	0	0.00

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	12.00	Put	1,626.55110	1.62655	1,609.44190	1.60944	1,626.551	18.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	139.45110	0.13945	141.14190	0.14114	139.451	18.79	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	122.39840	0.12240	123.84540	0.12385	122.398	19.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,809.49840	1.80950	1,792.14540	1.79215	1,809.498	19.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	119.34740	0.11935	120.75200	0.12075	119.347	19.47	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,846.44740	1.84645	1,829.05200	1.82905	1,846.447	19.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	101.98100	0.10198	103.15150	0.10315	101.981	20.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,089.08100	2.08908	2,071.45150	2.07145	2,089.081	20.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	92.52930	0.09253	91.63060	0.09163	92.529	22.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,479.62930	2.47963	2,459.93060	2.45993	2,479.629	22.04	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.52110	10.52110	10.53980	10.53980		14.45	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,763.29820	1.76330	1,780.82380	1.78082	1,763.298	14.80	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	22.19820	0.02220	21.02380	0.02102	22.198	14.80	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	247.99660	0.24800	238.46970	0.23847	247.997	13.53	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	639.09660	0.63910	648.26970	0.64827	639.097	13.53	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	124.75320	0.12475	126.18080	0.12618	124.753	19.43	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,843.65320	1.84365	1,826.38080	1.82638	1,843.653	19.43	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.62790	10.62790	10.64510	10.64510		14.93	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	861.25320	0.86125	870.99760	0.87100	861.253	13.54	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	223.35320	0.22335	215.89760	0.21590	223.353	13.54	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	854.58660	0.85459	864.30550	0.86431	854.587	13.54	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	226.68660	0.22669	219.20550	0.21921	226.687	13.54	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	847.94930	0.84795	857.64930	0.85765	847.949	13.55	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	230.04930	0.23005	222.54930	0.22255	230.049	13.55	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	672.24270	0.67224	677.47730	0.67748	672.243	14.26	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	374.34270	0.37434	362.37730	0.36238	374.343	14.26	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	219.23350	0.21923	220.73180	0.22073	219.233	18.71	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,661.33350	1.66133	1,645.63180	1.64563	1,661.334	18.71	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.66800	10.66800	10.68510	10.68510		15.24	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,778.72390	2.77872	2,795.37550	2.79538	2,778.724	16.60	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	10.72390	0.01072	10.27550	0.01028	10.724	16.60	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,289.34760	2.28935	2,305.56980	2.30557	2,289.348	15.36	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	21.34760	0.02135	20.46980	0.02047	21.348	15.36	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,814.04400	1.81404	1,829.18550	1.82919	1,814.044	14.49	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	46.04400	0.04604	44.08550	0.04409	46.044	14.49	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	1,721.75380	1.72175	1,736.55680	1.73656	1,721.754	14.34	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	53.75380	0.05375	51.45680	0.05146	53.754	14.34	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,451.93230	1.45193	1,465.45950	1.46546	1,451.932	13.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	83.93230	0.08393	80.35950	0.08036	83.932	13.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,195.47840	1.19548	1,207.30550	1.20731	1,195.478	13.48	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	127.47840	0.12748	122.20550	0.12221	127.478	13.48	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	973.87380	0.97387	983.34690	0.98335	973.874	13.63	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	205.87380	0.20587	198.24690	0.19825	205.874	13.63	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	907.14500	0.90715	915.76480	0.91576	907.145	13.71	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	239.14500	0.23915	230.66480	0.23066	239.145	13.71	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	740.03140	0.74003	746.43190	0.74643	740.031	14.20	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	362.03140	0.36203	351.33190	0.35133	362.031	14.20	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	735.07880	0.73508	741.41970	0.74142	735.079	14.23	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	367.07880	0.36708	356.31970	0.35632	367.079	14.23	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	730.16440	0.73016	736.44250	0.73644	730.164	14.25	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	372.16440	0.37216	361.34250	0.36134	372.164	14.25	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	479.70570	0.47971	483.00920	0.48301	479.706	15.87	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	761.70570	0.76171	747.90920	0.74791	761.706	15.87	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	260.33160	0.26033	261.78780	0.26179	260.332	18.48	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,592.33160	1.59233	1,576.68780	1.57669	1,592.332	18.48	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	246.94940	0.24695	248.31960	0.24832	246.949	18.72	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,678.94940	1.67895	1,663.21960	1.66322	1,678.949	18.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	193.04870		0.19305		194.12230	0.19412	193.049	19.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,125.04870		2.12505	2,109.02230	2.10902	2.10902	2,125.049	19.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	166.57580		0.16658	167.61210	0.16761	0.16761	166.576	21.83	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,648.57580		2.64858	2,632.51210	2.63251	2.63251	2,648.576	21.83	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			10.75260		10.75260	10.77040	10.77040	10.77040		15.52	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	321.54010		0.32154	311.02820	0.31103	0.31103	321.540	14.14	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	914.14010		0.91414	921.42820	0.92143	0.92143	914.140	14.14	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	345.20850		0.34521	346.66950	0.34667	0.34667	345.208	18.19	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	1,502.60850		1.50261	1,486.26950	1.48627	1.48627	1,502.609	18.19	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.81910		10.81910	10.83750	10.83750	10.83750		15.71	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	21.07060		0.02107	20.14190	0.02014	0.02014	21.071	16.30	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,840.17060		2.84017	2,857.64190	2.85764	2.85764	2,840.171	16.30	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,405.29520		2.40530	2,422.19260	2.42219	2.42219	2,405.295	15.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	36.19520		0.03620	34.69260	0.03469	0.03469	36.195	15.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,357.48190		2.35748	2,374.29980	2.37430	2.37430	2,357.482	15.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	38.38190		0.03838	36.79980	0.03680	0.03680	38.382	15.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	40.68850		0.04069	39.02440	0.03902	0.03902	40.688	15.12	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,309.78850		2.30979	2,326.52440	2.32652	2.32652	2,309.789	15.12	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	1,894.38590		1.89439	1,909.26420	1.90926	1.90926	1,894.386	14.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	75.28590		0.07529	71.76420	0.07176	0.07176	75.286	14.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,462.59150		1.46259	1,475.97400	1.47597	1.47597	1,462.591	14.05	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	143.49150		0.14349	138.47400	0.13847	0.13847	143.491	14.05	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	161.77390		0.16177	156.44130	0.15644	0.15644	161.774	13.95	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,380.87390		1.38087	1,393.94130	1.39394	1.39394	1,380.874	13.95	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,094.68370		1.09468	1,103.26430	1.10326	1.10326	1,094.684	14.15	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	275.58370		0.27558	265.76430	0.26576	0.26576	275.584	14.15	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	821.01510		0.82102	825.15120	0.82515	0.82515	821.015	14.99	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	501.91510		0.50192	487.65120	0.48765	0.48765	501.915	14.99	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	808.99480		0.80899	793.39920	0.79340	0.79340	808.995	16.14	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	628.09480		0.62809	630.89920	0.63090	0.63090	628.095	16.14	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	486.42820		0.48643	488.16270	0.48816	0.48816	486.428	17.22	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	1,167.32820		1.16733	1,150.66270	1.15066	1.15066	1,167.328	17.22	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	384.49020		0.38449	385.78430	0.38578	0.38578	384.490	18.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,565.39020		1.56539	1,548.28430	1.54828	1.54828	1,565.390	18.31	0.00	0	0.00
\$ / R MAXI	On 02/12/2013	Any day expiry			10.21850		10.21850	10.23760	10.23760	10.23760		10.88	0.00	0	0.00
\$ / R MAXI	On 02/12/2013	Any day expiry			15,751.45770		0.15751	17,821.24430	0.17821	0.17821	15,751.458	12.60	0.00	0	200.00
\$ / R MAXI	On 02/12/2013	Any day expiry	10.07	Put	901.45770		0.00901	1,061.24430	0.01061	0.01061	901.458	12.60	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.22990		10.22990	10.25010	10.25010	10.25010		12.42	0.00	0	701.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	74,077.43790		0.74077	76,077.61120	0.76078	0.76078	74,077.438	15.51	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	87.43790		0.00087	67.61120	0.00068	0.00068	87.438	15.51	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	73,081.95450		0.73082	75,080.88160	0.75081	0.75081	73,081.955	15.41	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	91.95450		0.00092	70.88160	0.00071	0.00071	91.955	15.41	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	72,086.72940		0.72087	74,084.33280	0.74084	0.74084	72,086.729	15.32	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	96.72940		0.00097	74.33280	0.00074	0.00074	96.729	15.32	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	9,620.90640		0.09621	10,714.32880	0.10714	0.10714	9,620.906	12.79	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	11,630.90640		0.11631	10,704.32880	0.10704	0.10704	11,630.906	12.79	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	6,272.18210		0.06272	7,222.90570	0.07223	0.07223	6,272.182	13.55	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	18,282.18210		0.18282	17,212.90570	0.17213	0.17213	18,282.182	13.55	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	732.39980		0.00732	1,081.90110	0.01082	0.01082	732.400	17.39	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	62,742.39980		0.62742	61,071.90110	0.61072	0.61072	62,742.400	17.39	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.37670		10.37670	10.39620	10.39620	10.39620		13.78	0.00	0	34.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	33,120.65990		0.33121	33,895.37740	0.33895	0.33895	33,120.660	13.62	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	28,450.65990		0.28451	27,275.37740	0.27275	0.27275	28,450.660	13.62	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	26,708.19350		0.26708	27,313.28640	0.27313	0.27313	26,708.194	14.10	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	38,038.19350		0.38038	36,693.28640	0.36693	0.36693	38,038.194	14.10	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	26,361.84970		0.26362	26,957.93050	0.26958	0.26958	26,361.850	14.13	0.00	0	0.00







Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call		0.55800	0.00056		0.68610	0.00069	0.558	17.91	0.00	0	7,500.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.11620		14.11620	14.12190	14.12190			12.71	649,345.20	46	27,886.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,644.95780		1.64496	1,650.60390	1.65060	1,644.958		13.36	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	18.75780		0.01876	18.70390	0.01870	18.758		13.36	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,635.21500		1.63522	1,640.86360	1.64086	1,635.215		13.32	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	19.01500		0.01902	18.96360	0.01896	19.015		13.32	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,625.47680		1.62548	1,631.12740	1.63113	1,625.477		13.29	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	19.27680		0.01928	19.22740	0.01923	19.277		13.29	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,489.58960		1.48959	1,495.27960	1.49528	1,489.590		12.80	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	23.38960		0.02339	23.37960	0.02338	23.390		12.80	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,301.74640		1.30175	1,307.31490	1.30731	1,301.746		12.50	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	35.54640		0.03555	35.41490	0.03541	35.546		12.50	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	113.83990		0.11384	114.17290	0.11417	113.840		15.90	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	1,347.63990		1.34764	1,342.27290	1.34227	1,347.640		15.90	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.30390		14.30390	14.30870	14.30870			13.58	0.00	0	700.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	827.45720		0.82746	825.51070	0.82551	827.457		12.91	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	313.55720		0.31356	306.81070	0.30681	313.557		12.91	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	317.74560		0.31775	310.98370	0.31098	317.746		12.93	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	821.64560		0.82165	819.68370	0.81968	821.646		12.93	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	815.86990		0.81587	813.89320	0.81389	815.870		12.94	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	321.96990		0.32197	315.19320	0.31519	321.970		12.94	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.51890		14.51890	14.52080	14.52080			14.26	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	814.01440		0.81401	809.96110	0.80996	814.014		14.04	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	635.11440		0.63511	629.16110	0.62916	635.114		14.04	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	809.60150		0.80960	805.54060	0.80554	809.601		14.05	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	640.70150		0.64070	634.74060	0.63474	640.702		14.05	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	805.20690		0.80521	801.14370	0.80114	805.207		14.07	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	646.30690		0.64631	640.34370	0.64034	646.307		14.07	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.72900		14.72900	14.73240	14.73240			14.71	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	369.34780		0.36935	370.19490	0.37019	369.348		13.54	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,408.34780		1.40835	1,412.59490	1.41259	1,408.348		13.54	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,401.77700		1.40178	1,406.04920	1.40605	1,401.777		13.55	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	372.77700		0.37278	373.64920	0.37365	372.777		13.55	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,395.22650		1.39523	1,399.52380	1.39952	1,395.226		13.55	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	376.22650		0.37623	377.12380	0.37712	376.227		13.55	0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.71517		110.71517	110.70842	110.70842				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	274.83000		0.27483	281.58000	0.28158	274.830			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	284.83000		0.28483	291.58000	0.29158	284.830			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	294.83000		0.29483	301.58000	0.30158	294.830			0.00	0	0.00
2038	On 06/02/2014	Bond Future			106.97556		106.97556	106.96751	106.96751				0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2038	On 06/02/2014	Bond Future	106.99	Put	14.44000		0.01444	22.49000	0.02249	14.440			0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Put	24.44000		0.02444	32.49000	0.03249	24.440			0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put	34.44000		0.03444	42.49000	0.04249	34.440			0.00	0	0.00
2050	On 06/02/2014	Bond Future			111.49480		111.49480	111.48620	111.48620				0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	1,504.80000		1.50480	1,496.20000	1.49620	1,504.800			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	1,494.80000		1.49480	1,486.20000	1.48620	1,494.800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	1,484.80000	1.48480	1,476.20000	1.47620	1,484.800		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			411.97700	411.97700	412.35300	412.35300			0.00	0	0.00
AL37	On 08/05/2014	Index Future			417.39300	417.39300	417.77300	417.77300			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			484.14900	484.14900	484.75800	484.75800			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			490.51300	490.51300	491.13000	491.13000			0.00	0	0.00
ALBI	On 06/02/2014	Index Future			435.65100	435.65100	436.22500	436.22500			0.00	0	790.00
ALBI	On 08/05/2014	Index Future			441.37900	441.37900	441.96000	441.96000			0.00	0	85.00
ALBI	On 07/08/2014	Index Future			447.47400	447.47400	448.06400	448.06400			0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.30150	9.30150	9.29690	9.29690		12.24	465,075.00	50	9,087.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,001.53680	1.00154	996.94270	0.99694	1,001.537	16.97	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	0.03680	0.00004	0.04270	0.00004	0.037	16.97	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	702.15900	0.70216	697.60790	0.69761	702.159	15.76	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	0.65900	0.00066	0.70790	0.00071	0.659	15.76	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	91.32560	0.09133	96.33630	0.09634	91.326	12.24	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	92.82560	0.09283	93.23630	0.09324	92.826	12.24	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	38.93110	0.03893	39.88290	0.03988	38.931	12.99	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	197.43110	0.19743	202.98290	0.20298	197.431	12.99	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	36.71470	0.03671	37.66640	0.03767	36.715	13.04	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	205.21470	0.20521	210.76640	0.21077	205.215	13.04	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	213.10910	0.21311	218.65740	0.21866	213.109	13.09	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	34.60910	0.03461	35.55740	0.03556	34.609	13.09	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	16.52050	0.01652	17.28800	0.01729	16.520	13.65	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	315.02050	0.31502	320.38800	0.32039	315.020	13.65	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	0.55540	0.00056	0.77690	0.00078	0.555	19.32	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	999.05540	0.99906	1,003.87690	1.00388	999.055	19.32	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	0.01520	0.00002	0.17770	0.00018	0.015	18.00	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,298.51520	1.29852	1,303.27770	1.30328	1,298.515	18.00	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.37710	9.37710	9.37140	9.37140		11.92	0.00	0	3,887.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	196.06500	0.19607	195.62200	0.19562	196.065	12.08	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	308.96500	0.30896	314.22200	0.31422	308.965	12.08	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	192.31350	0.19231	191.88990	0.19189	192.313	12.10	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	315.21350	0.31521	320.48990	0.32049	315.213	12.10	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	188.62200	0.18862	188.21700	0.18822	188.622	12.12	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	321.52200	0.32152	326.81700	0.32682	321.522	12.12	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.44560	9.44560	9.43990	9.43990		12.07	0.00	0	250.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	179.87370	0.17987	179.58810	0.17959	179.874	12.68	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	624.27370	0.62427	629.68810	0.62969	624.274	12.68	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	631.69290	0.63169	637.12680	0.63713	631.693	12.70	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	177.29290	0.17729	177.02680	0.17703	177.293	12.70	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	174.77820	0.17478	174.52390	0.17452	174.778	12.71	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	639.17820	0.63918	644.62390	0.64462	639.178	12.71	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.52600	9.52600	9.51850	9.51850		12.19	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	408.52650	0.40853	406.07870	0.40608	408.527	12.24	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	422.52650	0.42253	427.57870	0.42758	422.527	12.24	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	404.22050	0.40422	401.80900	0.40181	404.221	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	428.22050	0.42822	433.30900	0.43331	428.221	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	399.95270	0.39995	397.57390	0.39757	399.953	12.27	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	433.95270	0.43395	439.07390	0.43907	433.953	12.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.65700		9.65700		9.67110	9.67110		12.47	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	20.33240		0.02033		31.85390	0.03185	20.332	13.56	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	303.33240		0.30333		300.75390	0.30075	303.332	13.56	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	19.10280		0.01910		30.30380	0.03030	19.103	13.59	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	312.10280		0.31210		309.20380	0.30920	312.103	13.59	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	17.94010		0.01794		28.82300	0.02882	17.940	13.63	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	320.94010		0.32094		317.72300	0.31772	320.940	13.63	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.77260		9.77260		9.78590	9.78590		11.83	0.00	0	75.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	187.09070		0.18709		192.75830	0.19276	187.091	12.21	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	354.49070		0.35449		346.85830	0.34686	354.491	12.21	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	183.81810		0.18382		189.40490	0.18940	183.818	12.24	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	361.21810		0.36122		353.50490	0.35350	361.218	12.24	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	180.59880		0.18060		186.10750	0.18611	180.599	12.27	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	367.99880		0.36800		360.20750	0.36021	367.999	12.27	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			27.67780		27.67780		-34.17270	-34.17270			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			607.23660		607.23660		621.37940	621.37940			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			390.91180		390.91180		411.50340	411.50340			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			232.59290		232.59290		240.74340	240.74340			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			0.80450		0.80450		1.26490	1.26490			0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			33.56790		33.56790		-42.24460	-42.24460			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			612.06600		612.06600		626.28290	626.28290			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			675.43040		675.43040		690.62630	690.62630			0.00	0	3,784.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.29650		11.29650		11.30190	11.30190		11.94	0.00	0	385.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	514.64600		0.51465		520.45020	0.52045	514.646	14.45	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	8.14600		0.00815		8.55020	0.00855	8.146	14.45	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	505.13480		0.50513		510.96710	0.51097	505.135	14.40	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	8.63480		0.00863		9.06710	0.00907	8.635	14.40	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	495.65060		0.49565		501.51290	0.50151	495.651	14.35	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	9.15060		0.00915		9.61290	0.00961	9.151	14.35	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.46870		11.46870		11.47300	11.47300		13.39	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	421.57820		0.42158		424.09550	0.42410	421.578	13.08	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	242.87820		0.24288		241.09550	0.24110	242.878	13.08	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	416.22960		0.41623		418.68100	0.41868	416.230	13.10	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	247.52960		0.24753		245.68100	0.24568	247.530	13.10	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	410.93420		0.41093		413.31950	0.41332	410.934	13.11	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	252.23420		0.25223		250.31950	0.25032	252.234	13.11	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.68050		1.68050		1.68390	1.68390		13.15	168,050.00	100	100.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	369.35280		0.03694		400.19460	0.04002	369.353	13.11	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	64.35280		0.00644		61.19460	0.00612	64.353	13.11	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	298.20470		0.02982		327.73850	0.03277	298.205	13.12	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	93.20470		0.00932		88.73850	0.00887	93.205	13.12	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	235.22570		0.02352		263.06630	0.02631	235.226	13.12	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	130.22570		0.01302		124.06630	0.01241	130.226	13.12	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 17/03/2014	Foreign Exchange Future			1.69950	1.69950	1.70260	1.70260		13.29	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	537.30530	0.05373	551.58700	0.05516	537.305	13.22	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	442.30530	0.04423	425.58700	0.04256	442.305	13.22	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	490.04260	0.04900	503.38140	0.05034	490.043	13.29	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	495.04260	0.04950	477.38140	0.04774	495.043	13.29	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	449.74980	0.04497	462.31760	0.04623	449.750	13.47	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	554.74980	0.05547	536.31760	0.05363	554.750	13.47	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			113.08969	113.08969	113.08101	113.08101			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	2,099.69000	2.09969	2,091.01000	2.09101	2,099.690		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	2,089.69000	2.08969	2,081.01000	2.08101	2,089.690		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	2,079.69000	2.07969	2,071.01000	2.07101	2,079.690		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			9.84610	82.87212	9.82695	83.01090			0.00	0	6,292.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	2,264.05000	2.26405	2,125.27000	2.12527	2,264.050		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	2,188.52000	2.18852	2,049.74000	2.04974	2,188.520		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	2,113.10000	2.11310	1,974.32000	1.97432	2,113.100		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.97040	80.17958	9.95061	80.32013			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	3,146.63000	3.14663	3,006.08000	3.00608	3,146.630		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	3,071.34000	3.07134	2,930.79000	2.93079	3,071.340		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	2,996.15000	2.99615	2,855.60000	2.85560	2,996.150		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			435.25500	435.25500	435.81500	435.81500			0.00	0	460.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	47,350.00000	4.73500	41,750.00000	4.17500	47,350.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	47,450.00000	4.74500	41,850.00000	4.18500	47,450.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	47,550.00000	4.75500	41,950.00000	4.19500	47,550.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			447.06700	447.06700	447.64300	447.64300			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	129,230.00000	12.92300	123,470.00000	12.34700	129,230.000		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	129,330.00000	12.93300	123,570.00000	12.35700	129,330.000		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	129,430.00000	12.94300	123,670.00000	12.36700	129,430.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 31/01/2038		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/02/2014		Index Future	200.79500	200.79500		200.86800	200.86800			0.00	0	1,328.00
IGOV	On 08/05/2014		Index Future	203.46000	203.46000		203.53300	203.53300			0.00	0	7.00
ILBI	On 06/02/2014		Index Future	543.99600	543.99600		543.39000	543.39000			0.00	0	190.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.20000	94.80000		5.20000	94.80000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.23000	94.77000		5.21000	94.79000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.30000	94.70000		5.26000	94.74000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.41000	94.59000		5.33000	94.67000			0.00	0	0.00
JIBAR FUTURE	On 16/04/2014		Jibar Tradeable Future	5.49000	94.51000		5.41000	94.59000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	5.64000	94.36000		5.59000	94.41000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.72000	94.28000		5.66000	94.34000			0.00	0	5,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.11000	93.89000		6.04000	93.96000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.49000	93.51000		6.43000	93.57000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.82000	93.18000		6.74000	93.26000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.13000	92.87000		7.04000	92.96000			0.00	0	2,200.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.42000	92.58000		7.33000	92.67000			0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.31300	8.31300		8.33880	8.33880		9.96	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	190.34140	0.19034		213.28120	0.21328	190.341	11.08	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Put	17.34140	0.01734		14.48120	0.01448	17.341	11.08	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Call	181.87220	0.18187		204.64610	0.20465	181.872	11.01	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Put	18.87220	0.01887		15.84610	0.01585	18.872	11.01	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Call	173.52300	0.17352		196.12090	0.19612	173.523	10.94	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Put	20.52300	0.02052		17.32090	0.01732	20.523	10.94	0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.38990	8.38990		8.41470	8.41470		9.82	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Call	331.53980	0.33154		350.30940	0.35031	331.540	9.97	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Put	81.63980	0.08164		75.60940	0.07561	81.640	9.97	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Call	324.47980	0.32448		343.05190	0.34305	324.480	9.96	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Put	84.57980	0.08458		78.35190	0.07835	84.580	9.96	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Call	317.49680	0.31750		335.86650	0.33587	317.497	9.96	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Put	87.59680	0.08760		81.16650	0.08117	87.597	9.96	0.00	0	0.00
QUANTO € / \$	On 13/12/2013		Foreign Exchange Future	1.36020	1.36020		1.35820	1.35820			0.00	0	5.00
QUANTO € / \$	On 17/03/2014		Foreign Exchange Future	1.36040	1.36040		1.35840	1.35840			0.00	0	0.00
R / ¥EN	On 13/12/2013		Foreign Exchange Future	10.00660	10.00660	0.09993	9.98200	9.98200		15.41	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Call	3,491.55550	0.34916	0.09993	3,338.61620	0.33386	3,491.555	17.09	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Put	325.55550	0.03256	0.09993	418.61620	0.04186	325.555	17.09	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Call	3,407.19360	0.34072	0.09993	3,256.33650	0.32563	3,407.194	17.04	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Put	341.19360	0.03412	0.09993	436.33650	0.04363	341.194	17.04	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Call	3,323.48710	0.33235	0.09993	3,174.72640	0.31747	3,323.487	16.99	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Put	357.48710	0.03575	0.09993	454.72640	0.04547	357.487	16.99	0.00	0	0.00
R023	On 06/02/2014		Bond Future	8.09424	101.32613		8.07481	101.44747			0.00	0	11,259.00
R023	On 06/02/2014	7.84	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.84	Put	1,603.08000	1.60308		1,481.74000	1.48174	1,603.080		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R023	On 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	1,539.40000		1.53940	1,418.06000	1.41806	1,539.400		0.00	0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	1,475.76000		1.47576	1,354.42000	1.35442	1,475.760		0.00	0.00	0	0.00
R023	On 08/05/2014	Bond Future			8.20266		98.74162	8.18244	98.86450				0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Put	3,813.03000		3.81303	3,690.15000	3.69015	3,813.030		0.00	0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Put	3,749.28000		3.74928	3,626.40000	3.62640	3,749.280		0.00	0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Put	3,685.58000		3.68558	3,562.70000	3.56270	3,685.580		0.00	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.33175		116.21371	6.31660	116.23792			2.19	0.00	0	32,109.00
R157	On 06/02/2014	Bond Future	5.64	Call	88.36000		0.08836	94.10000	0.09410	88.360		2.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,201.40000		1.20140	1,182.93000	1.18293	1,201.400		2.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	91.00000		0.09100	96.86000	0.09686	91.000		2.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,187.84000		1.18784	1,169.49000	1.16949	1,187.840		2.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	93.70000		0.09370	99.68000	0.09968	93.700		2.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,174.35000		1.17435	1,156.12000	1.15612	1,174.350		2.14	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.53818		110.93379	6.51998	110.95826			2.12	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	84.70000		0.08470	88.50000	0.08850	84.700		2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,918.47000		1.91847	1,897.80000	1.89780	1,918.470		2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	86.27000		0.08627	90.12000	0.09012	86.270		2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,906.28000		1.90628	1,885.66000	1.88566	1,906.280		2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	87.86000		0.08786	91.76000	0.09176	87.860		2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,894.11000		1.89411	1,873.54000	1.87354	1,894.110		2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.76284		112.46700	6.73995	112.49200			1.79	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	655.01000		0.65501	668.83000	0.66883	655.010		1.79	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	679.95000		0.67995	668.77000	0.66877	679.950		1.79	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	660.38000		0.66038	674.27000	0.67427	660.380		1.79	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	674.40000		0.67440	663.29000	0.66329	674.400		1.79	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	666.16000		0.66616	680.12000	0.68012	666.160		1.79	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	669.26000		0.66926	658.22000	0.65822	669.260		1.79	0.00	0	0.00
R157	On 06/11/2014	Bond Future			7.13793		107.21449	7.10772	107.23988			1.57	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	317.58000		0.31758	326.38000	0.32638	317.580		1.54	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,119.08000		1.11908	1,102.49000	1.10249	1,119.080		1.54	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	320.19000		0.32019	329.05000	0.32905	320.190		1.54	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,113.18000		1.11318	1,096.65000	1.09665	1,113.180		1.54	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	322.82000		0.32282	331.72000	0.33172	322.820		1.54	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,107.31000		1.10731	1,090.82000	1.09082	1,107.310		1.54	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.40304		117.77245	8.37848	117.98501			13.17	0.00	0	60,360.00
R186	On 06/02/2014	Bond Future	7.74	Call	733.86000		0.73386	791.43000	0.79143	733.860		12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	6,668.18000		6.66818	6,513.19000	6.51319	6,668.180		12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	751.82000		0.75182	810.36000	0.81036	751.820		12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	6,593.54000		6.59354	6,439.52000	6.43952	6,593.540		12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	770.10000		0.77010	829.61000	0.82961	770.100		12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	6,519.31000		6.51931	6,366.26000	6.36626	6,519.310		12.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	4,450.22000		4.45022	4,612.83000	4.61283	4,450.220		13.43	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,504.70000		1.50470	1,454.75000	1.45475	1,504.700		13.43	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.50911		119.32073	8.48365	119.53595			13.18	0.00	0	640.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 08/05/2014	Bond Future	7.09	Call	593.97000		0.59397		627.39000	0.62739	593.970	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	13,496.75000		13.49675	13,314.95000	13.31495	13,496.750	12.83	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.10	Call	604.41000		0.60441		638.29000	0.63829	604.410	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	13,409.45000		13.40945	13,228.11000	13.22811	13,409.450	12.83	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.11	Call	615.01000		0.61501		649.33000	0.64933	615.010	12.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	13,322.42000		13.32242	13,141.52000	13.14152	13,322.420	12.83	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.50	Call	1,155.93000		1.15593	1,210.89000	1.21089	1,155.930	12.83	0.00	0	1,933.00	
R186	On 08/05/2014	Bond Future	7.50	Put	10,133.89000		10.13389	9,973.63000	9.97363	10,133.890	12.83	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	8.50	Call	4,128.52000		4.12852	4,253.06000	4.25306	4,128.520	13.18	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	8.50	Put	4,205.47000		4.20547	4,114.79000	4.11479	4,205.470	13.18	0.00	0	1,933.00	
R186	On 07/08/2014	Bond Future			8.60967		115.67812		8.58323	115.89658		13.20	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	6,537.40000		6.53740	6,425.29000	6.42529	6,537.400	13.12	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.29	Call	3,856.59000		3.85659	3,962.94000	3.96294	3,856.590	13.12	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.30	Call	3,891.91000		3.89191	3,998.85000	3.99885	3,891.910	13.12	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.30	Put	6,487.54000		6.48754	6,376.02000	6.37602	6,487.540	13.12	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.31	Call	3,927.42000		3.92742	4,034.95000	4.03495	3,927.420	13.12	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.31	Put	6,437.95000		6.43795	6,327.02000	6.32702	6,437.950	13.12	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.92	Call	6,440.02000		6.44002	6,581.67000	6.58167	6,440.020	13.40	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.92	Put	3,918.91000		3.91891	3,842.10000	3.84210	3,918.910	13.40	0.00	0	840.00	
R186	On 06/11/2014	Bond Future			8.71456		117.27829		8.68712	117.49977		12.83	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	3,757.57000		3.75757	3,853.96000	3.85396	3,757.570	12.62	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.14	Put	8,523.58000		8.52358	8,398.49000	8.39849	8,523.580	12.62	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.15	Call	3,788.79000		3.78879	3,885.68000	3.88568	3,788.790	12.62	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.15	Put	8,469.49000		8.46949	8,344.90000	8.34490	8,469.490	12.62	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.16	Call	3,820.16000		3.82016	3,917.56000	3.91756	3,820.160	12.62	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.16	Put	8,415.64000		8.41564	8,291.56000	8.29156	8,415.640	12.62	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	9.17	Call	7,781.77000		7.78177	7,928.23000	7.92823	7,781.770	13.02	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	9.17	Put	4,192.22000		4.19222	4,117.20000	4.11720	4,192.220	13.02	0.00	0	2,010.00	
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000		0.00	0	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000		0.00	0	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000		0.00	0	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000		0.00	0	0	0.00
R197	On 06/02/2014	Bond Future			276.67430		276.67430	276.65831	276.65831		0.00		0	0	2,049.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00		0	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	3,315.70000		3.31570	3,331.69000	3.33169	3,315.700	0.00		0	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00		0	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	3,325.70000		3.32570	3,341.69000	3.34169	3,325.700	0.00		0	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00		0	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	3,335.70000		3.33570	3,351.69000	3.35169	3,335.700	0.00		0	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000		0.00	0	0	0.00
R201	On 06/02/2014	Bond Future			4.43192		104.83311	4.41110	104.85098		0.00	1.11	0	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	714.66000		0.71466	731.46000	0.73146	714.660	1.17		0	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	24.99000		0.02499	23.92000	0.02392	24.990	1.17		0	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	722.32000		0.72232	739.16000	0.73916	722.320	1.17		0	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	24.16000		0.02416	23.13000	0.02313	24.160	1.17		0	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	730.00000		0.73000	746.87000	0.74687	730.000	1.17		0	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	23.35000		0.02335	22.35000	0.02235	23.350	1.17		0	0	0.00
R201	On 08/05/2014	Bond Future			4.06606		106.21125	4.03651	106.22929		0.00	0.90	0	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	511.26000		0.51126	525.32000	0.52532	511.260	0.91		0	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	101.20000		0.10120	97.22000	0.09722	101.200	0.91		0	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	515.74000		0.51574	529.85000	0.52985	515.740	0.91		0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 08/05/2014	Bond Future	4.75	Put	99.62000		0.09962		95.69000	0.09569	99.620	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	520.24000		0.52024		534.40000	0.53440	520.240	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	98.06000		0.09806		94.18000	0.09418	98.060	0.91	0.00	0	0.00
R201	On 07/08/2014	Bond Future			2.98318		103.26933		2.93280	103.28780		0.56	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	848.29000		0.84829		866.05000	0.86605	848.290	0.58	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	9.22000		0.00922		8.51000	0.00851	9.220	0.58	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	851.74000		0.85174		869.51000	0.86951	851.740	0.58	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	9.06000		0.00906		8.36000	0.00836	9.060	0.58	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	855.18000		0.85518		872.96000	0.87296	855.180	0.58	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	8.90000		0.00890		8.21000	0.00821	8.900	0.58	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/02/2014	Bond Future			210.02388		210.02388		210.32512	210.32512			0.00	0	43,449.00
R202	On 06/02/2014	Bond Future	208.99	Call	1,033.88000		1.03388		1,335.12000	1.33512	1,033.880		0.00	0	0.00
R202	On 06/02/2014	Bond Future	208.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	1,023.88000		1.02388		1,325.12000	1.32512	1,023.880		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	1,013.88000		1.01388		1,315.12000	1.31512	1,013.880		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.11630		106.92056		7.08599	107.01722		4.62	14,968,878.40	140	8,517.00
R203	On 06/02/2014	Bond Future	5.95	Call	32.40000		0.03240		37.70000	0.03770	32.400	4.49	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,833.07000		3.83307		3,741.71000	3.74171	3,833.070	4.49	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	65.63000		0.06563		74.96000	0.07496	65.630	4.51	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,235.60000		3.23560		3,148.27000	3.14827	3,235.600	4.51	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	67.98000		0.06798		77.57000	0.07757	67.980	4.51	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,204.88000		3.20488		3,117.81000	3.11781	3,204.880	4.51	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	70.40000		0.07040		80.26000	0.08026	70.400	4.51	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,174.24000		3.17424		3,087.44000	3.08744	3,174.240	4.51	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	490.44000		0.49044		530.30000	0.53030	490.440	4.59	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,375.69000		1.37569		1,318.89000	1.31889	1,375.690	4.59	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.27033		104.16590		7.23741	104.26379		4.76	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	112.94000		0.11294		122.42000	0.12242	112.940	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,787.55000		4.78755		4,699.14000	4.69914	4,787.550	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	115.30000		0.11530		124.94000	0.12494	115.300	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,758.53000		4.75853		4,670.28000	4.67028	4,758.530	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	117.70000		0.11770		127.50000	0.12750	117.700	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,729.55000		4.72955		4,641.46000	4.64146	4,729.550	4.63	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	761.77000		0.76177		800.64000	0.80064	761.770	4.70	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	2,050.52000		2.05052		1,991.50000	1.99150	2,050.520	4.70	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,519.02000		1.51902		1,577.73000	1.57773	1,519.020	4.78	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,134.54000		1.13454		1,095.36000	1.09536	1,134.540	4.78	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.42099		105.60517		7.38496	105.70459		4.35	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	841.09000		0.84109		878.30000	0.87830	841.090	4.29	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,459.09000		2.45909		2,396.88000	2.39688	2,459.090	4.29	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,715.26000		1.71526		1,666.06000	1.66606	1,715.260	4.36	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,353.21000		1.35321		1,403.43000	1.40343	1,353.210	4.36	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,700.91000		1.70091		1,652.00000	1.65200	1,700.910	4.36	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,366.56000		1.36656		1,417.07000	1.41707	1,366.560	4.36	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,379.97000		1.37997		1,430.77000	1.43077	1,379.970	4.36	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,686.64000		1.68664		1,638.02000	1.63802	1,686.640	4.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 06/11/2014	Bond Future			7.60443		102.90528		7.56477	103.00613			0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	852.42000		0.85242		887.79000	0.88779	852.420	4.11	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,818.40000		2.81840		2,752.92000	2.75292	2,818.400	4.11	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	861.25000		0.86125		896.86000	0.89686	861.250	4.12	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,801.21000		2.80121		2,735.97000	2.73597	2,801.210	4.12	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	870.14000		0.87014		905.99000	0.90599	870.140	4.12	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,784.08000		2.78408		2,719.08000	2.71908	2,784.080	4.12	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	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			9.28789		92.82397		9.26852	92.99586			0.00	0	1,652.00
R2037	On 06/02/2014	Bond Future	9.37	Call	722.96000		0.72296		894.85000	0.89485	722.960		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	810.39000		0.81039		982.28000	0.98228	810.390		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	897.68000		0.89768		1,069.57000	1.06957	897.680		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			9.39314		94.04413		9.37314	94.21830			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	201.57000		0.20157		27.40000	0.02740	201.570		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	0.00000		0.00000		59.80000	0.05980	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	114.37000		0.11437		0.00000	0.00000	114.370		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	0.00000		0.00000		146.86000	0.14686	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	27.31000		0.02731		0.00000	0.00000	27.310		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.49617		91.08572		9.47550	91.26239			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	4,031.73000		4.03173		3,855.06000	3.85506	4,031.730		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	3,940.29000		3.94029		3,763.62000	3.76362	3,940.290		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	3,848.99000		3.84899		3,672.32000	3.67232	3,848.990		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.36525		103.68114		7.34042	103.78267		6.89	0.00	0	28,279.00
R204	On 06/02/2014	Bond Future	6.39	Call	137.07000		0.13707		151.10000	0.15110	137.070		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,218.91000		4.21891		4,131.41000	4.13141	4,218.910		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	141.21000		0.14121		155.56000	0.15556	141.210		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,180.20000		4.18020		4,093.02000	4.09302	4,180.200		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	145.46000		0.14546		160.13000	0.16013	145.460		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,141.62000		4.14162		4,054.76000	4.05476	4,141.620		0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.50105		105.04415		7.47459	105.14692		6.43	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	198.49000		0.19849		211.22000	0.21122	198.490		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,068.21000		6.06821		5,978.17000	5.97817	6,068.210		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	202.31000		0.20231		215.24000	0.21524	202.310		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,030.48000		6.03048		5,940.64000	5.94064	6,030.480		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	206.20000		0.20620		219.32000	0.21932	206.200		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,992.83000		5.99283		5,903.18000	5.90318	5,992.830		0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.63207		102.46398		7.60372	102.56840		6.50	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,584.14000		2.58414		2,532.47000	2.53247	2,584.140		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,874.14000		1.87414		1,926.89000	1.92689	1,874.140		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,891.13000		1.89113		1,944.17000	1.94417	1,891.130		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,564.02000		2.56402		2,512.64000	2.51264	2,564.020		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	1,908.22000		1.90822		1,961.54000	1.96154	1,908.220		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,544.01000		2.54401		2,492.91000	2.49291	2,544.010		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,506.19000		2.50619		2,568.35000	2.56835	2,506.190		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,963.48000		1.96348		1,921.22000	1.92122	1,963.480		0.00	0	530.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 06/11/2014	Bond Future			7.77786		103.88133		7.74744	103.98722		6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,355.80000		1.35580	1,395.43000	1.39543	1,355.800		6.16	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	4,142.57000		4.14257	4,076.31000	4.07631	4,142.570		6.16	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,368.01000		1.36801	1,407.87000	1.40787	1,368.010		6.16	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	4,118.83000		4.11883	4,052.80000	4.05280	4,118.830		6.16	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,380.29000		1.38029	1,420.39000	1.42039	1,380.290		6.16	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	4,095.16000		4.09516	4,029.37000	4.02937	4,095.160		6.16	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	2,925.02000		2.92502	2,988.13000	2.98813	2,925.020		6.35	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,190.40000		2.19040	2,147.62000	2.14762	2,190.400		6.35	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			7.65668		98.62365	7.63716	98.71425			8.41	0.00	0	18,702.00
R207	On 06/02/2014	Bond Future	6.64	Call	151.84000		0.15184	164.86000	0.16486	151.840		8.20	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,009.92000		5.00992	4,932.34000	4.93234	5,009.920		8.20	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	156.41000		0.15641	169.72000	0.16972	156.410		8.20	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,965.29000		4.96529	4,888.00000	4.88800	4,965.290		8.20	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	161.09000		0.16109	174.69000	0.17469	161.090		8.21	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,920.81000		4.92081	4,843.81000	4.84381	4,920.810		8.21	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.78741		99.92011	7.76681	100.01186			8.06	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	207.06000		0.20706	217.92000	0.21792	207.060		7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,645.08000		7.64508	7,564.19000	7.56419	7,645.080		7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	210.99000		0.21099	222.01000	0.22201	210.990		7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,600.35000		7.60035	7,519.62000	7.51962	7,600.350		7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	214.98000		0.21498	226.16000	0.22616	214.980		7.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,555.70000		7.55570	7,475.13000	7.47513	7,555.700		7.84	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.91391		97.66017	7.89208	97.75335			8.04	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,158.80000		2.15880	2,206.58000	2.20658	2,158.800		8.03	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	3,119.71000		3.11971	3,074.31000	3.07431	3,119.710		8.03	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	3,095.75000		3.09575	3,050.60000	3.05060	3,095.750		8.03	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,178.00000		2.17800	2,226.03000	2.22603	2,178.000		8.03	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,197.30000		2.19730	2,245.57000	2.24557	2,197.300		8.03	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	3,071.91000		3.07191	3,027.00000	3.02700	3,071.910		8.03	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.04606		99.01111	8.02293	99.10562			8.00	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,810.00000		1.81000	1,848.87000	1.84887	1,810.000		7.87	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,746.49000		4.74649	4,690.85000	4.69085	4,746.490		7.87	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,825.02000		1.82502	1,864.10000	1.86410	1,825.020		7.87	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,719.17000		4.71917	4,663.74000	4.66374	4,719.170		7.87	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	1,840.12000		1.84012	1,879.41000	1.87941	1,840.120		7.87	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,691.95000		4.69195	4,636.73000	4.63673	4,691.950		7.87	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	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			7.83610		96.62318	7.81144	96.75128			9.46	0.00	0	11,100.00
R208	On 06/02/2014	Bond Future	6.74	Call	123.83000		0.12383	137.49000	0.13749	123.830		9.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 06/02/2014	Bond Future	6.74	Put	6,030.54000		6.03054		5,916.10000	5.91610	6,030.540	9.18	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	127.65000		0.12765		141.63000	0.14163	127.650	9.18	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,978.45000		5.97845		5,864.33000	5.86433	5,978.450	9.18	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	131.74000		0.13174		146.07000	0.14607	131.740	9.18	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,926.67000		5.92667		5,812.90000	5.81290	5,926.670	9.18	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.95318		94.49742		7.92736	94.62713		9.39	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	186.93000		0.18693		199.43000	0.19943	186.930	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	9,011.16000		9.01116		8,893.95000	8.89395	9,011.160	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	190.69000		0.19069		203.38000	0.20338	190.690	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,958.91000		8.95891		8,841.89000	8.84189	8,958.910	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	194.51000		0.19451		207.41000	0.20741	194.510	9.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,906.74000		8.90674		8,789.93000	8.78993	8,906.740	9.13	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.06501		95.80311		8.03790	95.93478		8.87	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,541.31000		3.54131		3,473.40000	3.47340	3,541.310	8.81	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,195.02000		2.19502		2,258.78000	2.25878	2,195.020	8.81	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,216.27000		2.21627		2,280.41000	2.28041	2,216.270	8.81	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,513.19000		3.51319		3,445.66000	3.44566	3,513.190	8.81	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,237.65000		2.23765		2,302.16000	2.30216	2,237.650	8.82	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,485.24000		3.48524		3,418.08000	3.41808	3,485.240	8.82	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	3,377.91000		3.37791		3,459.33000	3.45933	3,377.910	8.96	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,341.75000		2.34175		2,291.50000	2.29150	2,341.750	8.96	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.18674		93.73176		8.15825	93.86531		8.95	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,769.61000		1.76961		1,820.54000	1.82054	1,769.610	8.80	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	5,348.93000		5.34893		5,266.31000	5.26631	5,348.930	8.80	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,786.11000		1.78611		1,837.35000	1.83735	1,786.110	8.81	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	5,316.40000		5.31640		5,234.09000	5.23409	5,316.400	8.81	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,802.71000		1.80271		1,854.27000	1.85427	1,802.710	8.81	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	5,283.99000		5.28399		5,202.00000	5.20200	5,283.990	8.81	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	4,056.82000		4.05682		4,140.38000	4.14038	4,056.820	9.12	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,603.70000		2.60370		2,553.71000	2.55371	2,603.700	9.12	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	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			9.16732		74.84137		9.14789	74.98424		19.43	0.00	0	23,302.00
R209	On 06/02/2014	Bond Future	8.54	Call	857.32000		0.85732		906.45000	0.90645	857.320	19.20	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,701.91000		5.70191		5,608.17000	5.60817	5,701.910	19.20	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	875.45000		0.87545		925.25000	0.92525	875.450	19.21	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,638.91000		5.63891		5,545.84000	5.54584	5,638.910	19.21	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	893.85000		0.89385		944.33000	0.94433	893.850	19.21	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,576.32000		5.57632		5,483.93000	5.48393	5,576.320	19.21	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.26274		72.68080		9.24273	72.82549		20.19	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	666.72000		0.66672		694.73000	0.69473	666.720	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	12,197.98000		12.19798		12,081.30000	12.08130	12,197.980	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	677.38000		0.67738		705.72000	0.70572	677.380	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	12,117.98000		12.11798		12,001.63000	12.00163	12,117.980	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	688.18000		0.68818		716.86000	0.71686	688.180	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	12,038.26000		12.03826		11,922.25000	11.92225	12,038.260	19.70	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.35363		73.68519		9.33301	73.83194		19.55	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,760.44000		3.76044		3,837.24000	3.83724	3,760.440	19.44	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	6,044.52000		6.04452		5,974.57000	5.97457	6,044.520	19.44	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,791.11000		3.79111		3,868.27000	3.86827	3,791.110	19.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 07/08/2014	Bond Future	9.05	Put	6,000.61000		6.00061		5,931.02000	5.93102	6,000.610	19.45	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,821.90000		3.82190		3,899.43000	3.89943	3,821.900	19.45	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,956.94000		5.95694		5,887.72000	5.88772	5,956.940	19.45	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.44819		71.55950		9.42693	71.70836		19.89	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,045.32000		4.04532		4,119.45000	4.11945	4,045.320	19.63	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	7,364.78000		7.36478		7,290.05000	7.29005	7,364.780	19.63	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,074.47000		4.07447		4,148.92000	4.14892	4,074.470	19.63	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	7,318.93000		7.31893		7,244.52000	7.24452	7,318.930	19.63	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,103.73000		4.10373		4,178.50000	4.17850	4,103.730	19.64	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	7,273.30000		7.27330		7,199.21000	7.19921	7,273.300	19.64	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/02/2014	Bond Future			161.76896		161.76896		161.75848	161.75848			0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	278.96000		0.27896		268.48000	0.26848	278.960		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	268.96000		0.26896		258.48000	0.25848	268.960		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	258.96000		0.25896		248.48000	0.24848	258.960		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/02/2014	Bond Future			129.02094		129.02094		129.01860	129.01860			0.00	0	522.00
R211	On 06/02/2014	Bond Future	128.99	Call	30.94000		0.03094		28.60000	0.02860	30.940		0.00	0	0.00
R211	On 06/02/2014	Bond Future	128.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Call	20.94000		0.02094		18.60000	0.01860	20.940		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Call	10.94000		0.01094		8.60000	0.00860	10.940		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	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			131.65492		131.65492		131.64801	131.64801			0.00	0	21,791.00
R212	On 06/02/2014	Bond Future	132.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	132.99	Put	1,335.08000		1.33508		1,341.99000	1.34199	1,335.080		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Put	1,345.08000		1.34508		1,351.99000	1.35199	1,345.080		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Put	1,355.08000		1.35508		1,361.99000	1.36199	1,355.080		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			8.98304		86.02515		8.95854	86.21020		17.05	0.00	0	21,021.00
R213	On 06/02/2014	Bond Future	8.29	Call	724.45000		0.72445		777.44000	0.77744	724.450		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	6,200.05000		6.20005		6,067.99000	6.06799	6,200.050		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	740.82000		0.74082		794.63000	0.79463	740.820		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	6,133.74000		6.13374		6,002.50000	6.00250	6,133.740		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	757.46000		0.75746		812.09000	0.81209	757.460		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	6,067.81000		6.06781		5,937.39000	5.93739	6,067.810		0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.08225		83.61860		9.05699	83.80604		17.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 08/05/2014	Bond Future	7.64	Call	673.24000		0.67324		707.23000	0.70723	673.240	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	12,446.81000		12.44681	12,293.36000	12.29336	12,446.810	17.56	0.00	0	0.00	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	683.84000		0.68384		718.24000	0.71824	683.840	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	12,367.71000		12.36771	12,214.67000	12.21467	12,367.710	17.56	0.00	0	0.00	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	694.58000		0.69458		729.39000	0.72939	694.580	17.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	12,288.87000		12.28887	12,136.24000	12.13624	12,288.870	17.56	0.00	0	0.00	0.00
R213	On 07/08/2014	Bond Future			9.17804		84.77384		9.15196	84.96401		17.44	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	3,794.24000		3.79424	3,889.68000	3.88968	3,794.240	17.38	0.00	0	0.00	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	6,309.83000		6.30983	6,215.10000	6.21510	6,309.830	17.38	0.00	0	0.00	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	6,264.80000		6.26480	6,170.54000	6.17054	6,264.800	17.38	0.00	0	0.00	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	3,825.22000		3.82522	3,921.13000	3.92113	3,825.220	17.38	0.00	0	0.00	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	3,856.34000		3.85634	3,952.72000	3.95272	3,856.340	17.38	0.00	0	0.00	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	6,220.00000		6.22000	6,126.21000	6.12621	6,220.000	17.38	0.00	0	0.00	0.00
R213	On 06/11/2014	Bond Future			9.27946		82.40829		9.25254	82.60112		17.67	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,208.57000		4.20857	4,302.70000	4.30270	4,208.570	17.50	0.00	0	0.00	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	7,441.27000		7.44127	7,342.57000	7.34257	7,441.270	17.50	0.00	0	0.00	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,238.46000		4.23846	4,333.00000	4.33300	4,238.460	17.50	0.00	0	0.00	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	7,395.55000		7.39555	7,297.26000	7.29726	7,395.550	17.50	0.00	0	0.00	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,268.47000		4.26847	4,363.42000	4.36342	4,268.470	17.51	0.00	0	0.00	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	7,350.04000		7.35004	7,252.16000	7.25216	7,350.040	17.51	0.00	0	0.00	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			9.29926		75.41222		9.27984	75.55890		20.56	15,082,444.00	200	3,127.00
R214	On 06/02/2014	Bond Future	8.99	Call	1,700.01000		1.70001	1,774.82000	1.77482	1,700.010	20.43	0.00	0	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	4,096.36000		4.09636	4,024.49000	4.02449	4,096.360	20.43	0.00	0	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	1,728.38000		1.72838	1,803.91000	1.80391	1,728.380	20.43	0.00	0	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	4,045.17000		4.04517	3,974.02000	3.97402	4,045.170	20.43	0.00	0	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	1,757.05000		1.75705	1,833.28000	1.83328	1,757.050	20.44	0.00	0	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,994.43000		3.99443	3,923.98000	3.92398	3,994.430	20.44	0.00	0	0	0.00
R214	On 08/05/2014	Bond Future			9.39333		73.11881		9.37333	73.26732		21.20	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	2,775.93000		2.77593	2,849.51000	2.84951	2,775.930	20.96	0.00	0	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,873.58000		5.87358	5,798.65000	5.79865	5,873.580	20.96	0.00	0	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	2,805.32000		2.80532	2,879.37000	2.87937	2,805.320	20.96	0.00	0	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,823.49000		5.82349	5,749.03000	5.74903	5,823.490	20.96	0.00	0	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,834.90000		2.83490	2,909.40000	2.90940	2,834.900	20.97	0.00	0	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	5,773.72000		5.77372	5,699.71000	5.69971	5,773.720	20.97	0.00	0	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			9.35624		97.76406		9.33682	97.95171			0.00	0	10,220.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	2,632.67000		2.63267	2,445.02000	2.44502	2,632.670	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	2,531.40000		2.53140	2,343.75000	2.34375	2,531.400	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	2,430.32000		2.43032	2,242.67000	2.24267	2,430.320	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.45288		94.62740		9.43285	94.81741			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	4,062.51000		4.06251	3,872.50000	3.87250	4,062.510	0.000		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	3,960.38000		3.96038	3,770.37000	3.77037	3,960.380	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	3,858.44000		3.85844	3,668.43000	3.66843	3,858.440	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
RAIN		On 13/12/2013	Foreign Exchange Future		20,133.91000	20,133.91000	20,156.46000	20,156.46000			0.00	0	0.00
<b>Total for Derivatives :</b>											<b>179,707,893.50</b>	<b>11,093</b>	<b>2 346 444.00</b>
<b><u>i-Bonds</u></b>													
AA02		On 28/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.97481			0.00	0	0.00
AA03		On 11/05/2015	Spot Bond		6.73500	104.68284	6.73500	104.66369			0.00	0	0.00
AA04		On 22/03/2017	Spot Bond		0.00000	100.00000	0.00000	101.25283			0.00	0	0.00
AA05		On 22/03/2019	Spot Bond		8.43500	105.33170	8.43500	105.30767			0.00	0	3,800,000,000.00
AB010		On 21/11/2022	Spot Bond		0.00000	100.00000	0.00000	100.11579			0.00	0	0.00
AB011		On 21/11/2023	Spot Bond		0.00000	100.00000	0.00000	100.21905			0.00	0	0.00
AB013		On 21/11/2018	Spot Bond		9.30000	96.34290	9.30000	96.31871			0.00	0	0.00
AB06		On 27/03/2015	Spot Bond		7.03500	102.79849	7.03500	102.77885			4,924,500,000.00	700,000	440,000,000.00
AB07		On 07/03/2014	Spot Bond		5.07500	103.05311	5.07500	103.03896			0.00	0	1,010,000,000.00
AB08		On 03/05/2017	Spot Bond		0.00000	100.00000	0.00000	100.55203			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond		8.57500	105.79643	8.57500	105.77190			0.00	0	500,000,000.00
ABCP12		On 20/09/2014	Spot Bond		0.84000	135.61554	0.84000	135.59143			16,800,000,000.00	20,000,000	40,000,000.00
ABCP13		On 07/12/2023	Spot Bond		2.35000	127.89449	2.35000	259.83773			94,000,000,000.00	40,000,000	90,000,000.00
ABFN04		On 25/02/2015	Spot Bond		0.00000	100.00000	0.00000	100.13293			0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond		0.00000	100.00000	0.00000	101.49547			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond		0.00000	100.00000	0.00000	101.87001			0.00	40,000,000	70,000,000.00
ABFN07		On 17/03/2018	Spot Bond		0.00000	100.00000	0.00000	101.37539			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond		0.00000	100.00000	0.00000	101.43773			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond		0.00000	100.00000	0.00000	101.47917			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond		0.00000	100.00000	0.00000	100.58584			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond		7.49500	107.29295	7.49500	107.27114			0.00	0	370,000,000.00
ABL10B		On 15/03/2015	Spot Bond		0.00000	100.00000	0.00000	102.52581			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL11A		On 29/09/2014	Spot Bond	6.32500	104.18896		6.32500	104.17104			0.00	0	0.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.01430			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.34037			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.08860			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.05781			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.15165			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.32801			0.00	1,200,000,000	600,000,000.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.51462			0.00	0	0.00
ABL18		On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.48778			0.00	0	100,000,000.00
ABL19		On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.70060			0.00	0	0.00
ABLC09		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.20720			0.00	0	0.00
ABLC10		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.68777			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	5.29000	130.05296		5.29000	130.01443			0.00	0	380,000,000.00
ABLI03		On 15/03/2015	Spot Bond	3.05000	125.67940		3.05000	125.64946			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	2.79000	116.94040		2.79000	116.91342			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	4.44000	100.71316		4.44000	100.68559			0.00	0	0.00
ABLI06		On 19/07/2020	Spot Bond	5.85000	102.40144		5.85000	103.13989			0.00	0	0.00
ABLS2A		On 13/07/2016	Spot Bond	10.97500	116.02542		10.97500	115.99175			0.00	0	0.00
ABLS2B		On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.53097			0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.57464			0.00	0	0.00
ABLS4		On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.66143			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.74548			0.00	0	0.00
ABLS11		On 29/06/2019	Spot Bond	4.09000	112.16149		4.09000	112.13174			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	43.66097		100.00000	43.55404			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.09000	163.38669		2.09000	163.35209			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN07	On 13/06/2015	Spot Bond		2.76000	153.73073		2.76000	156.18254			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.12000	167.55965		2.12000	167.52409			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.15000	167.11121		2.15000	167.07556			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.97125	72.70528		7.97125	72.67719			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.97125	72.70528		7.97125	72.67719			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	90.12000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.33305			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	91.21000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	90.05000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.55000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	86.60000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	86.09000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.96228			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.85968			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.59000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		5.86500	106.83373		5.86500	106.81686			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	86.63000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	89.75000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.03000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.13623			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.02500	113.58673		7.02500	113.56506			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.89555			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	81.99000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	84.74000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN61	On 31/01/2025	Spot Bond	2.74000		93.60383		2.74000	100.86204			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.72000		99.03939		2.72000	146.61349			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.75000		110.68037		2.75000	190.40459			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	83.53000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.60000		90.16974		9.60000	90.79774			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	91.76000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.00000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	106.96042			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	88.89000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	91.52000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.76000		108.56424		9.76000	110.08931			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	9.70500		110.49954		9.70500	110.50707			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.90000		89.77927		8.90000	89.75780			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.61000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	107.29000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.80000		109.50336		9.80000	109.78697			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	91.75000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS10	On 17/03/2018	Spot Bond	8.27500		107.77247		8.27500	107.74834			2,482,500,000.00	300,000	40,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.68500		102.86534		6.68500	102.84666			134,368,500,000.00	20,100,000	570,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.88000		96.74189		8.88000	96.71881			2,664,000,000.00	300,000	110,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.96000		93.71051		9.96000	93.68535			3,984,000,000,000.00	400,000,000	1,400,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.38500		106.08063		7.38500	106.05939			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	1.54000		127.67192		1.54000	127.64682			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.16000		129.86422		2.16000	263.84088			43,200,000,000.00	20,000,000	60,000,000.00
ABS13	On 31/01/2017	Spot Bond	0.78000		124.34968		0.78000	127.10081			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.00000		124.75483		2.00000	127.23422			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		34.27695		100.00000	34.19391			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.18500		106.54943		11.18500	106.51739			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.30238			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.69983		100.00000	2.69321			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.31044			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.42452			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		16.09222		100.00000	16.05280			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.29431			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		60.06208		11.00000	60.04491			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		10.29902		100.00000	10.27379			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.19508			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.23227			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	101.54409			0.00	0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.70936			0.00	0	1,000,000,000.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.47039			0.00	0	1,000,000,000.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.52019			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.54210			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.63114			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.63114			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.64785			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.43057			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.64785			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.61445			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	86.04262			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.40260			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.45228			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.29226			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.38084			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.49036			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.53994			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.55983			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.52001			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.28116			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.43059			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.33500	105.07492		9.33500	105.04828			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.31114			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.25500	103.30847		7.25500	103.28818			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.59286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.70485			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.43064			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	100.65938			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	79.47958			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	154.94649			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	154.97852			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.47034			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.25684			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.25684			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.65938			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.11095			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.42051			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.40856			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.54870			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.99989			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.54709			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.18138			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.30600			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.50110			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.88026			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.30350			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.47634			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.23535			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.21341			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.44465			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.40670			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.28522			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.25132			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.31713			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.44066			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.37090			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.29120			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.31314			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.06043		10.23000	102.03230			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.33490			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.30117			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.82918			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.59144			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.23398			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.37500	106.24137		9.37500	106.21478			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.43461			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.33445		1.75000	110.43603			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.31115			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.31495			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40883			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.45848			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.35917			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.44855			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.39890			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.50811			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.67438			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.46840			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.88026			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.44855			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.39967			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.48420			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.51009			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.30102			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.33093			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.51616			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.50414			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.61726			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.41876			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.60139			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.60734			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.61726			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	89.85044			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.53788			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.53788			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	113.61535			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	114.42287			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.31944			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.30553			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.20523			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.34328			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.34924			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.40883			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.32143			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.12200			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.15026			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.52839			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.64473			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.22181			0.00	0	0.00
ADCP04		On 25/02/2014	Spot Bond	100.00000	85.72379	100.00000	81.11111		2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
AER01U		On 18/11/2016	Spot Bond	100.00000	8.90821	100.00000	8.88663			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.19433			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.21625			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.23083			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.81871			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.91031			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.03231			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.78551			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.91000	97.96926	7.91000	97.94838			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.04047			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.22684			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.35500	102.79610	8.35500	102.77286			1,671,000,000.00	200,000	570,000,000.00
AIR02		On 30/04/2023	Spot Bond	9.40000	115.10379	9.40000	115.07474			0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	64.44037	100.00000	64.28425			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	7.10500	110.25719	7.10500	110.23593			0.00	0	1,730,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR03U	On 26/10/2014	Spot Bond	100.00000	61.37621	100.00000	61.22753				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.61413	100.00000	12.58607				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.97000	151.53256	2.97000	151.49687			7,692,300,000,000.00	2,590,000,000	1,305,000,000.00	
AIRL02	On 18/02/2014	Spot Bond	4.79000	101.72211	4.79000	130.06925			191,600,000,000.00	40,000,000	330,000,000.00	
ANG05	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.96882				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.88618				0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.84653				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.84200				0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.76105				0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	100.00000	0.00000	100.00000	100.00000				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.83552				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	100.00000	30.30464	100.00000	29.62963				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.20188				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.84500	105.35926	8.84500	105.33421				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.80897				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.65669				0.00	20,000,000	30,000,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	94.14614	100.00000	93.90780				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.53952				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.98500	109.88326	6.98500	109.86254				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.29488				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.17043				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.30500	103.40253	6.30500	103.38490				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.72500	105.55391	8.72500	105.52915				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.51022				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.88196	105.23640	10.88196	104.06558				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA04	On 30/09/2015	Spot Bond		10.76661	103.01002		10.76661	102.61834			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.82839	102.87287		10.82839	102.53394			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.70366			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.89016	102.83017		10.89016	102.42745			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.95401	101.48447		11.95401	101.46635			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.74652			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.74652			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.74659			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.13196	101.67342		11.13196	101.74728			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.04263	103.97347		11.04263	102.49209			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.76661	103.01002		10.76661	102.61834			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.02645	103.11289		11.02645	102.61158			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.23936	96.37114		10.23936	101.97678			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.65228			0.00	0	150,000,000.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.63693			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.63693			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.54339			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		10.41612	102.09798		10.41612	101.96599			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.50000	100.73200		11.50000	100.70096			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.42300			0.00	0	329,476,500.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	69.69375		10.22500	98.06294			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.98561			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.48954			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	77.88004		12.22500	101.58294			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.61143			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.24500	63.94323		11.24500	100.59752			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.56041			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.60293			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.60293			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	101.54000			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.15988			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.61772			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.02627			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	101.61772			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.88196	105.65480		13.88196	104.54835			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.23571	102.95684		15.23571	102.93515			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.13714	102.69010		14.13714	102.58613			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.15419			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.15419			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	102.15419			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.23875			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	11.85270		100.00000	11.83021			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.82855		100.00000	21.77568			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.86644		100.00000	19.81831			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	12.26324		100.00000	12.23353			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	12.26324		100.00000	12.23353			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.82683		100.00000	14.79091			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.84720	100.00000	12.81607				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		77.54418	100.00000	77.38877				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.71514				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.74680				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.78962				0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000		99.18478	100.00000	98.91599				0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000		87.52998	100.00000	87.32057				0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000		83.14351	100.00000	82.95455				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.06000		105.36169	2.06000	172.01921				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.32000		95.84070	8.32000	138.77787				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.32000		97.17811	8.32000	139.11588				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.70500		96.26421	8.70500	96.24168				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.54129				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.27413				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	99.86903				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.34979				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		84.59770	100.00000	84.40367				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.93500		98.37000	7.93500	98.34886				0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.70747				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.75848				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.77558				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.83258				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.88953				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.04855				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22YU	On 21/07/2016	Spot Bond	100.00000		9.53421	100.00000	9.51111				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.56693				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.59822				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.61162				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.61609				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.66966				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.74101				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		9.32834	100.00000	9.30574				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		9.32834	100.00000	9.30574				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.33049				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.44626				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.47783				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.27500		103.38081	8.27500	103.35766				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.57253				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.74074				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		6.67268	100.00000	6.65634				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		6.67268	100.00000	6.65634				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.65000		106.25182	5.65000	106.23573				56,500,000,000.00	10,000,000	370,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.61827				0.00	20,000,000	60,000,000.00
BIDC33	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.05573				0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000		100.00000	0.00000	98.58704				0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	97.94948				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.17455				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.20557				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.17145				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.18113			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.19872			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.27147			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.39332			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.43067			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	15.10353		100.00000	15.06694			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.25051			0.00	0	200,000,000.00
CBL06	On 02/11/2014	Spot Bond		6.12500	107.12362		6.12500	107.10577			1,225,000,000.00	200,000	10,000,000.00
CBL08	On 02/11/2016	Spot Bond		9.37500	112.99517		9.37500	112.96657			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.94706			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.05979			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.07500	103.85364		9.07500	103.82818			907,500,000.00	100,000	680,000,000.00
CBL12	On 06/09/2018	Spot Bond		11.15500	103.31003		11.15500	103.27905			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.81163			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.40500	104.41084		11.40500	104.37937			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.50527			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.26500	100.89104		9.26500	100.86580			3,706,000,000.00	400,000	40,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.18542			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.84500	99.82920		11.84500	99.79799			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.52855			0.00	0	200,000,000.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.03260			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.46898			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.22500	92.63912		10.22500	92.61360			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.15000	120.16737		10.15000	120.13486			0.00	0	80,000,000.00
CCT02	On 12/06/2024	Spot Bond		10.00000	115.88218		10.00000	110.05926			0.00	0	260,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT03	On 15/03/2025	Spot Bond		9.34000	114.93257		9.34000	114.90360			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.80716			0.00	1,600,000,000	800,000,000.00
CGR11	On 28/03/2016	Spot Bond		11.62500	102.99997		11.62500	102.96783			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.40692			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.74056			0.00	200,000,000	100,000,000.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.46650			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.68700			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.91172			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00021			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.41299			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.40850			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.43220			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.82932			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.76640			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.76640			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.38519			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	88.83818		100.00000	88.63061			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	88.83818		100.00000	88.63061			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	88.83818		100.00000	88.63061			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.47042			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	88.83818		100.00000	88.63061			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.73453			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.93000			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	104.24165		10.11000	104.21371			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.93000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.03637				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	106.92509				0.00	0	2,000,000,000.00
CLN191	On 23/08/2016	Spot Bond	2.76000		100.76267	2.76000	114.37895				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000	0.00000	105.86351				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		111.35915	3.14000	114.32941				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.12145	8.25000	102.09864				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	101.93000				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.93000				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		119.37399	3.10000	113.92989				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		119.18969	2.40000	113.75617				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.13528				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	102.01023				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.85304				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.86504				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.08500		102.17895	8.08500	102.15670				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.94013				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.92599				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.79034				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.80439				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.13500		102.31527	8.13500	102.29286				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.13500		102.31527	8.13500	102.29286				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	106.36824				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	107.81965				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN225	On 09/12/2016	Spot Bond		8.18500	101.16042		8.18500	101.13824			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.51027			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.68155			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.80942			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.80942			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	71.03427		100.17539	70.86002			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.08767			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.33291			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.53333			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.12845			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.13724			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	102.53970		9.35000	102.51424			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	102.53970		9.35000	102.51424			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.12785			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.12822			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	93.24910			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.21597			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.35363			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.21168			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.18653			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.18653			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.18653			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.18653			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.18653			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.21944			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.27411			0.00	0	1,300,000,000.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.27411			0.00	100,000,000	200,000,000.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.27411			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.27411			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.27411			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.28324			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.17500	103.74988		9.17500	103.72417			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.78138			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.24372			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.28820			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.28820			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.60211			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.73938			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.19830			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.03794			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.38897			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.37904			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40073			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.18453			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.15693			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.15621			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.39675			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	106.31408			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.87194			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.25666			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.16511				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.33931				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.56765				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.56765				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.56765				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.56765				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.40488				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00014				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.78526				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.48415				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.46589				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.37811				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.46589				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.22110				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.62381				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.37825				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.37825				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.37357				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	116.91380				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	103.28644				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	117.46584				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	116.37183				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	117.03499				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	113.74968				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	114.01924				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN312	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	117.37774				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.00000	0.00000	100.38400				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.88000		94.40363	10.88000	92.91859				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.40000		93.83081	11.40000	94.46262				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.30535				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.64107				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000	0.00000	100.37445				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.74801				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.67912				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		102.59448	8.80500	100.76461				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.41876				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.75638				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	110.77864				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.49223				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.52200				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000	0.00000	101.63710				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.53788				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.21159				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.21159				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.21159				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.70952				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.18015				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.68464				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.30535				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.78558				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.84429				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.66936				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.68731				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.92851				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.31388				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.21200				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.36341				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.97696				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.06217				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.67981				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.39284				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.82805				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.90841				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.64460				0.00	0	100,000,000.00
CLN351	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.17263				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.46626				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.25964				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	37.14521	7.01000	37.75850				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	142.00253				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	8.70500	96.26421	8.70500	128.85466				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.32000	31.63701	8.32000	138.77787				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.32000	32.03433	8.32000	139.11588				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	86.84695				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	86.73449				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.08123			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.08123			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.53016			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.41862			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.44059			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.44855			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.74801			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.30156			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.12965			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.63500	110.48976		8.63500	107.04357			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.72500	105.45645		8.72500	100.93500			0.00	0	690,000,000.00
COJ05	On 05/06/2023	Spot Bond		10.13500	118.47826		10.13500	112.34870			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		7.98500	110.40291		7.98500	104.97989			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.72500	107.51033		9.72500	107.48213			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.19000	95.09492		10.19000	95.06896			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.05000	95.63314		11.05000	95.60488			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.05000	88.58380		11.05000	88.55778			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.05225			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.07095			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00008			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.55208			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.06704			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.66107			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.58500	90.51569		12.58500	93.89748			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	8.56596		100.00000	8.53893			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.56876			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.00000		98.33956		8.00000	97.50521			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.50432			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	102.18745			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	98.63950			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.55666			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.58392			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.66541			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.86500		125.62182		6.86500	118.11661			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.33500		108.30878		8.33500	108.28475			45,842,500,000.00	5,500,000	7,528,762,700.00
DV23	On 27/02/2023	Spot Bond	8.82000		109.98516		8.82000	109.95936			43,218,000,000.00	4,900,000	9,279,060,200.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.21538			0.00	0	1,000,000,000.00
E170	On 01/08/2020	Spot Bond	7.96500		132.71445		7.96500	132.68630			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	106.48577			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00010			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00037			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00018			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.50763			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.83814		0.10000	132.45787			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.15000		115.23570		2.15000	115.21108			43,000,000,000.00	20,000,000	2,000,000,000.00
EL29	On 19/11/2029	Spot Bond	2.16000		102.89043		2.16000	102.86841			0.00	0	500,000,000.00
EL30	On 29/07/2030	Spot Bond	2.24000		102.71454		2.24000	103.05369			0.00	0	17,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.62500		108.16307		9.62500	108.13545			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.47500		108.86387		9.47500	108.83604			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.10000		100.47082		10.10000	100.44348			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM04	On 16/05/2028	Spot Bond	10.68000		89.31490		10.68000	101.58530			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.23661			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.62837			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.29215			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.39899			0.00	0	200,000,000.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.19126			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		62.75675		100.00000	62.60305			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		82.02247		100.00000	81.83857			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000		100.25935		100.00000	99.99200			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000		94.43033		100.00000	94.19945			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond	100.00000		83.52403		100.00000	83.33333			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		126.90734		3.00000	126.87728			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.04500		108.06880		11.04500	108.03723			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	106.27184			0.00	0	110,000,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.81342			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.13410			0.00	0	300,000,000.00
EQS07	On 09/04/2018	Spot Bond	9.76500		84.18066		9.76500	97.40240			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.15577			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	100.00000		18.94261		100.00000	18.79887			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.29704			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.27246			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.26242			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.30270			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.29031			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.25163			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.25927			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.24190			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.25310			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.23966			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.24899			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.51500		104.00705		6.51500	103.98873			0.00	0	2,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.56000		107.30454		7.56000	107.28267			249,480,000,000.00	33,000,000	18,170,797,900.00
ES23	On 25/01/2023	Spot Bond	8.48500		113.04211		8.48500	113.01659			49,213,000,000.00	5,800,000	24,359,221,800.00
ES26	On 02/04/2026	Spot Bond	8.91500		93.44733		8.91500	93.42495			87,367,000,000.00	9,800,000	8,645,176,000.00
ES33	On 15/09/2033	Spot Bond	9.75000		82.04801		9.73000	82.17372			134,550,000,000.00	13,800,000	44,676,436,300.00
ES42	On 25/04/2042	Spot Bond	9.95500		87.20417		9.95500	87.18090			0.00	0	19,800,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.13177			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.83759			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.23751			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.06141			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.29045			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.94366			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.03953		100.00000	11.01279			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.74311		100.00000	10.71709			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.97309			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	102.06218			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	102.24029			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	102.41832			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.98500		103.45267		6.98500	103.43305			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.24500		100.87084		9.24500	100.84594			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.33057			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.33050			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.74124			0.00	80,000,000	40,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	102.97824			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.04500		109.01741		11.04500	108.98538			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.99706			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.10000		125.49940		2.10000	126.31462			0.00	0	40,000,000.00
FRBI23	On 07/12/2023	Spot Bond	2.19000		129.55081		2.19000	263.20393			131,400,000,000.00	60,000,000	130,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.45000		97.91367		2.45000	103.77581			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.70000		99.27374		2.70000	146.96050			54,000,000,000.00	20,000,000	20,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.64000		112.49132		2.64000	193.52055			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.29500		113.11085		7.29500	113.08846			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.03300		58.26138		8.03300	57.55785			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49400		37.20416		9.49400	36.29622			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000		35.94574		9.73000	35.03036			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.97184			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.20795			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	104.33178			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.88779			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.20197			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.20197			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	99.97417			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.19841			0.00	0	1,300,000,000.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.72942			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.02040			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.47048			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.63383			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	103.74802			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.26927	7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.26927	7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.98887			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.61726			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.99387			0.00	0	500,000,000.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.16213			0.00	500,000,000	500,000,000.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.53193			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	112.02022			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.39745			0.00	0	500,000,000.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.58750			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.21636	6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.88690			0.00	0	500,000,000.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.26499			0.00	0	500,000,000.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.70057			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.81953			0.00	500,000,000	500,000,000.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.14828			0.00	0	500,000,000.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.98793			0.00	0	500,000,000.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.24521			0.00	500,000,000	500,000,000.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.38757			0.00	0	500,000,000.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.14234			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.07307			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.84926			0.00	500,000,000	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.81358			0.00	500,000,000	500,000,000.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.29663			0.00	0	700,000,000.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.26697			0.00	0	700,000,000.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.18587			0.00	0	700,000,000.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.30059			0.00	700,000,000	700,000,000.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.93841			0.00	500,000,000	500,000,000.00
FRC143		On 20/09/2017	Spot Bond	100.09221	14.13174		100.09221	14.09710			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.42273			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	113.72006			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.72117			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.94819			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.18513			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.83463			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.59390			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	101.61385			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.45649			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.49818			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.02357			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.34856			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.33241			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.46840			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.97093		13.22500	51.95235			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.37308			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.37507			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.10775			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.44656			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.69500	88.85208		3.69500	91.90157			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.51803			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.51803			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.22791			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.30535			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.68490			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.79541			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.41876			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.38102			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.59714			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.65099			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.38836			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.59024			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.76905			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.92455			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.97518			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.87379			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.59981			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.58993			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.84226			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.34100			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.70163			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.34000	119.96697		3.34000	115.52088			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.62177			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.63969			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.32000	109.89918		3.32000	115.68637			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.12000	99.11596		1.12000	120.66031			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.34000	106.92703		3.34000	115.52088			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.10000	104.80364		2.10000	122.13849			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.17000	103.78499		2.17000	125.62227			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.79825			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.12887			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.23480			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.27683			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.39070			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.60986			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	106.64781			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.90450			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.82887			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.54384			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.06665			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.54185			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	104.91016			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	93.44643			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	90.34394			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.40464		100.00000	9.38161			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	13.43400		100.00000	13.39112			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.24000	141.14534		4.24000	141.10717			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.96297				0.00	1,000,000,000	500,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.72709				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	103.21260				0.00	20,000,000	10,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	103.27542				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	103.05340				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	102.14703				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	101.03761				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.70000		124.35885	2.70000	252.65211				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.20000		129.44654	2.20000	262.99202				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.92000		122.19641	2.92000	248.25736				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.47000		102.99016	2.47000	122.97751				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.65454				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.00000		127.26078	2.00000	123.34383				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.83078				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.06658				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000	0.00000	100.52849				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.29478				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.92500		92.03116	2.92500	92.00966				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		13.93909	104.97509	13.90303				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		20.06661	101.07593	20.01698				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		11.19569	100.44759	11.16815				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.27888				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		18.28148	100.76967	18.23640				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.47000		102.10542	2.47000	102.08274				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.20680			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.87806			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.41000		96.68693		2.41000	104.18512			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.24425			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.44000		96.40196		2.44000	103.87797			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.08019			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.40000		127.38117		2.40000	327.89498			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.97819			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.47477			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.44575			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.42293			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.02458			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.04967			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.27495			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.04312			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.89000		104.03911		5.89000	104.02244			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.26500		104.92636		6.26500	104.90848		2,631,300,000,000.00		420,000,000	220,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.25500		103.57497		7.25500	103.55458			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.79500		104.10629		7.79500	104.08430			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.01500		110.42080		8.01500	110.39696			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.62500		102.15626		8.62500	102.13243		4,312,500,000.00		500,000	50,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.91500		106.50863		8.91500	100.63833			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.61000		90.76538		9.61000	90.74185			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.75000		111.82836		9.75000	106.43545			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX31	On 21/02/2031	Spot Bond	10.57000	94.25010	10.57000	94.22372				422,800,000,000.00	40,000,000	100,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.63000	77.29803	10.63000	77.27604				0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.10968				0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.17144				0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.22133				0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.24127				0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.29107				0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.37079				0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.43057				0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.68950				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.39020				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.00212				0.00	0	85,100,000.00
GFC04	On 11/04/2017	Spot Bond	9.07500	102.52268	9.07500	102.49769				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	100.48298				0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.78214				0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	98.86762				0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.16773				0.00	3,000,000,000	1,500,000,000.00
GRD195	On 10/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.43047				0.00	1,800,000,000	1,800,000,000.00
GRD196	On 15/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.43005				0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.42880				0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.43129				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.85780				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.11716				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.63601				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1A2		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.65132			0.00	0	0.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.68093			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.71763			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.76854			0.00	0	0.00
GRH1YU		On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01		On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.87735			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.16725			0.00	0	0.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.86789			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.53284			0.00	0	0.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.17019			0.00	0	0.00
GRT06		On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.84317			0.00	0	0.00
GRX01U		On 30/06/2032	Spot Bond	100.00000	0.00003		100.00000	100.00000		9,138,420,000,000,000.00	91,384,200,000	91,384,200,000.00	
GSIS01		On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.04657			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.37107			0.00	0	0.00
HCH01		On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.85963			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.79914			0.00	0	0.00
HILB02		On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.45832			0.00	0	0.00
HILB03		On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.50277			0.00	0	0.00
HILB04		On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.56388			0.00	0	0.00
HILC08		On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.57079			0.00	0	0.00
HILC09		On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.45370			0.00	0	0.00
HM1B5U		On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U		On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2		On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3		On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.78172			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.67144		102.68412		7.67144	101.65681			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	100.82165			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.02451		102.71666		8.02451	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	100.87296			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.47521		102.76348		8.47521	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	100.93563			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	100.87755			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.99184			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.03081			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.10500		111.63046		8.10500	111.60636			3,242,000,000.00	400,000	3,030,400,000.00
HWAY23	On 07/12/2023	Spot Bond	1.97000		131.87030		1.97000	267.91796			0.00	0	8,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.95000		134.96462		1.95000	268.35148			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.62500		99.78080		9.62500	99.75532			962,500,000.00	100,000	720,100,000.00
HWAY35	On 31/07/2035	Spot Bond	9.64500		99.55515		9.64500	99.52967			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		40.11538		100.00000	39.93704			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		11.67607		100.00000	11.62417			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		56.63392		100.00000	56.20884			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		31.56329		100.00000	31.32638			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF05U	On 09/10/2016	Spot Bond	100.00000		19.17512	100.00000	19.03120				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		9.74837	100.00000	9.67520				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.80000		110.68060	1.80000	110.65810				726,649,560,000.00	403,694,200	64,341,147,100.00
I2038	On 31/01/2038	Spot Bond	2.32500		107.11321	2.32500	107.08993				1,117,364,310,000.00	480,586,800	29,558,318,400.00
I2046	On 31/03/2046	Spot Bond	2.41000		104.07248	2.41000	104.04954				1,887,753,000.00	783,300	42,900,522,200.00
I2050	On 31/12/2050	Spot Bond	2.39000		111.72192	2.39000	111.69743				48,057,863,314,000.00	20,107,892,600	18,018,121,300.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	91.80000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.18500		106.10895	7.18500	106.08826				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.85450				0.00	40,000,000	50,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.59563				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.87055				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.56987				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.78000		102.43420	6.78000	102.41552				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.68500		105.80734	7.68500	105.78530				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.42500		107.68418	8.42500	107.65963				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.71000		101.63296	6.71000	101.61474				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.71855				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.24359				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.09000		112.36913	4.09000	112.33940				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.50500		104.23047	7.50500	104.20960				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.46851				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.49882				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.94000		105.69493	0.94000	126.48668				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.07000		106.01413	2.07000	126.58970				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.71440				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.87138			0.00	20,000,000	40,000,000.00
IBL39	On 02/04/2018	Spot Bond		8.09500	103.88010		8.09500	103.85746			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.48572			0.00	20,000,000	30,000,000.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.29214			0.00	60,000,000	90,000,000.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.29513			0.00	0	1,010,000,000.00
IBL45	On 21/12/2018	Spot Bond		8.67500	100.88577		8.67500	100.86236			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.19500	93.81575		9.19500	93.79284			1,839,000,000.00	200,000	30,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.51274			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.17500	85.70211		8.17500	98.19931			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.24500	100.79154		9.24500	102.28387			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.53210			0.00	0	1,000,000,000.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.54950			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.44500	100.78202		7.44500	101.96504			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.45500	100.08525		8.45500	101.40713			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00279		100.00000	0.00279			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.67886			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.71235			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.87500	103.24521		8.87500	98.21018			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	100.61240		5.00000	100.59875			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	100.61240		5.00000	100.59875			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.69164		5.00000	101.67799			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.61240		5.00000	100.59875			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.87909		4.00000	100.86806			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.33019			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.24274			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.49234			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	108.93252		9.20000	108.90560			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.26687			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.26687			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.29710			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.87486		100.00000	8.85312			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.65953			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.43150			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.32434			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.18500	101.58034		9.18500	101.55515			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.09832			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.28233			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.26112			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.76281			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	5.93881		100.00000	5.92026			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond		100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond		100.00000	89.24205		100.00000	89.02439			0.00	0	0.00
INA349	On 03/12/2013	Spot Bond		5.25000	97.44214		5.25000	99.91377			0.00	0	0.00
INA350	On 10/12/2013	Spot Bond		5.25000	99.89942		5.25000	99.81336			0.00	0	0.00
INA402	On 07/01/2014	Spot Bond		5.35000	99.48960		5.35000	99.40263			0.00	0	0.00
INA403	On 14/01/2014	Spot Bond		5.35000	99.38815		5.35000	99.30135			0.00	0	0.00
INA404	On 21/01/2014	Spot Bond		5.35000	99.28690		5.35000	99.20028		9,630,000,000,000.00	1,800,000,000	1,800,000,000.00	
INA405	On 28/01/2014	Spot Bond		5.35000	99.18586		5.35000	99.09942		14,980,000,000,000.00	2,800,000,000	1,400,000,000.00	
INA406	On 04/02/2014	Spot Bond		5.45000	99.06808		5.45000	98.98023		7,085,000,000,000.00	1,300,000,000	650,000,000.00	
INA407	On 11/02/2014	Spot Bond		5.45000	98.96561		5.45000	98.87794		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA408	On 18/02/2014	Spot Bond	5.45000		98.86334		5.45000	98.77586			0.00	0	0.00
INA409	On 25/02/2014	Spot Bond	5.45000		98.76129		5.45000	98.67398			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.50491			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.29353			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.44668			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.88196		104.27192		10.88196	103.43144			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.88196		102.13199		10.88196	102.03151			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.48554			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.79648			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.45345			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.07772		6.50000	101.05996			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.56765			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.09496			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.21381			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.21381			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.31691			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.41607			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	94.15509			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.05704			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.89345			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.36166			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.75701			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.80964			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.58616			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING217	On 17/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.11602			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	102.33981			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.37240			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.05939			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.09107			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.43513			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.71715			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	100.00000		2.53614		100.00000	2.47268			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.17329			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	100.00000		71.41451		100.00000	71.28275			0.00	0	15,000,000,000.00
ING235	On 20/12/2014	Spot Bond	100.00000		36.33423		100.00000	100.00000		1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
ING60U	On 28/02/2014	Spot Bond	100.00000		83.17983		100.00000	82.99621			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.54340			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.04942			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	100.00000		42.89356		100.00000	42.57160		400,000,000,000,000.00	4,000,000,000	12,000,000,000.00	
IP266U	On 08/01/2014	Spot Bond	100.00000		91.02244		100.00000	90.79602			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.96012			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.87973			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.89966			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.91299			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.19500		102.96123		8.19500	102.93851			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	5.77500		102.63627		5.77500	102.62033			0.00	0	300,800,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.65156			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.57500		105.61318		8.57500	105.58868		174,072,500,000.00	20,300,000	150,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.02118			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.00182			0.00	40,000,000	90,000,000.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.13787			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.51460			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.36500	107.82722		8.36500	107.80308			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	103.65564			0.00	40,000,000	50,000,000.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	99.91715			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.16000	98.00282		3.16000	117.02011			63,200,000,000.00	20,000,000	210,000,000.00
IV019	On 31/03/2028	Spot Bond		3.88000	95.33537		3.88000	128.03093			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.27807			0.00	20,000,000	40,000,000.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.08869			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.05793			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	99.79857			0.00	20,000,000	60,000,000.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.37205			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.80000	90.20844		3.80000	90.97276			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.80000	90.13323		3.80000	96.98855			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	99.80808			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.40340			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.26112			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.74500	107.92242		11.74500	107.88840			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.77470			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.88000	94.32362		3.88000	128.03093			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.06168			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.73766			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.21947			0.00	0	0.00

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		95.01188		5.25000	95.01188			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	5.25000		99.97124		5.25000	99.88506			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	5.25000		99.87072		5.25000	99.78471			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond	5.35000		99.46060		5.35000	99.37367			9,630,000,000,000.00	1,800,000,000	1,800,000,000.00
IVA403	On 16/01/2014	Spot Bond	5.35000		99.35920		5.35000	99.27246			13,910,000,000,000.00	2,600,000,000	1,300,000,000.00
IVA404	On 23/01/2014	Spot Bond	5.35000		99.25801		5.35000	99.17144			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond	5.35000		99.15703		5.35000	99.07064			21,400,000,000,000.00	4,000,000,000	2,000,000,000.00
IVA406	On 06/02/2014	Spot Bond	5.45000		99.03878		5.45000	98.95098			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond	5.45000		98.92175		5.45000	98.84875			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond	5.45000		98.83416		5.45000	98.74673			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond	100.00000		80.93126		100.00000	80.75221			3,000,000,000,000,000.00	30,000,000,000	30,000,000,000.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.39291			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.62146			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.64525			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.60200			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.01923			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.37253			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.53581			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.52847			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.32981			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.53352			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.20365			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.19658			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.00009			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.89976			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.90642			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.91975			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.85976			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.77602			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.62141			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.36947			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.30431			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.56964			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.36823			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		86.49289	100.00000	86.28842				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		97.32621	100.00000	98.49476				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		78.85714	100.00000	78.63248				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		69.12879	100.00000	68.99811				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.62788			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		40.99494	100.00000	40.89562				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.89394			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		13.81816	100.00000	13.78469				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.94340			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		40.79663	100.00000	40.49041				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		43.53235	100.00000	43.20560			1,260,000,000,000,000.00	12,600,000,000	12,600,000,000.00	
KCF03U	On 30/10/2014	Spot Bond	100.00000		54.00925	100.00000	53.84063				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.91470			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.71141			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.70000		139.50438		8.70000	139.47156			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.64159			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.39110			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.58674			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.67500		99.19434		8.67500	99.17145			5,205,000,000.00	600,000	100,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.82500		68.78801		8.82500	97.04790			176,500,000,000.00	20,000,000	30,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.34500		100.02294		9.34500	101.83264			3,738,000,000.00	400,000	20,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.22330			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.43500		98.41882		11.43500	103.72107			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.44173			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.43854			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.47042			0.00	0	202,000,000.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.50859			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.47758			0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.88574			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.44254			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.78257			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.19241			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.94871			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		73.88664		100.00000	73.73737			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		41.85332		100.00000	41.54023			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		40.79663		100.00000	40.49041			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.35331			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.35870			0.00	0	1,290,000,000.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.29144			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.95995			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.80498			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.52837			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.26321			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.93777			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.96626			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.44157			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.88371			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.87278			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.31374			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.34158			0.00	1,500,000,000	1,500,000,000.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.66283			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	88.21014		100.00000	88.00112			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	84.17864		100.00000	83.98819			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	91.92654		100.00000	91.70123			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	63.06528		100.00000	62.91082			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	39.31997		100.00000	39.22471			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	16.01349		100.00000	15.97427			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	39.09543		100.00000	38.99968			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.59500	103.03382		8.59500	103.01000			859,500,000.00	100,000	170,000,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.57851			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.33808			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.45827			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.94242			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.94977			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.98645			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	102.78843			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	102.93034			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.91000	103.07288		7.91000	103.05091			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.66500	106.54911		8.66500	106.52455			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.55000	106.64221		9.55000	106.61519			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.06500	108.47818		5.06500	108.46335			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.23127			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.28112			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.54500	105.08818		9.54500	105.16294			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.18500	103.99958		7.18500	103.97930			0.00	0	4,760,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.05270			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.83500	99.92341		8.83500	99.89968			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.05025			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.53500	99.92023		8.53500	99.89728			1,707,000,000.00	200,000	170,000,000.00
MTN02	On 13/07/2014	Spot Bond		6.19500	106.30742		6.19500	106.28980			2,478,000,000.00	400,000	90,000,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.28500	106.72458		7.28500	106.70383			145,700,000,000.00	20,000,000	1,460,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.48000	108.96018		8.48000	108.93560			848,000,000.00	100,000	70,000,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	86.90476		100.00000	86.69834			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.03683		100.89771	6.02208			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.11796		100.61875	6.10306			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	100.30576			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.31072			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.31605			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.32088			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.32315			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.35255			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.38657			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.25319	100.00000	0.25257				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.25319	100.00000	0.25257				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.04000	95.59146		9.04000	95.56812			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.13500	100.87383		7.13500	101.89439			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.89709			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	8.92000	104.61137		8.92000	104.56199		1,852,586,772,000,000.00	07,689,100,000	88,750,000,000.00	
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.01008			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.32168			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.77190			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.42090			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.34823			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.61764			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	100.00000	17.35865	100.00000	17.22835			6,940,000,000,000,000.00	69,400,000,000	69,400,000,000.00	
NBK2A		On 15/09/2015	Spot Bond	6.88500	108.32863		6.88500	108.30838		413,788,500,000.00	60,100,000	910,000,000.00	
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.88233			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.51500	115.53180		8.51500	115.50518		3,406,000,000.00	400,000	30,000,000.00	
NBK4		On 28/10/2024	Spot Bond	10.87500	32.45279	10.87500	32.44361				0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.43500	104.06678		7.43500	104.04591			0.00	0	950,000,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.79311			0.00	20,000,000	70,000,000.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.83856			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK8A		On 24/03/2014	Spot Bond	6.57000	102.15396	6.57000	102.13593			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.32187			0.00	0	0.00
NBK9A		On 23/03/2016	Spot Bond	7.63500	105.39705	7.63500	105.37524			763,500,000.00	100,000	10,000,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.22792			0.00	0	0.00
NCLN43		On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN44		On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN45		On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN46		On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN48		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.13764			0.00	0	0.00
NCLN54		On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.28388			0.00	0	0.00
NCLN55		On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.10176			0.00	0	0.00
NCLN56		On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.94359			0.00	0	0.00
NCLN58		On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00012			0.00	0	0.00
NCLN61		On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	86.54737			0.00	0	0.00
NCLN62		On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			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	100.70527			0.00	0	0.00
NCLN65		On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.77222			0.00	0	0.00
NCLN66		On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.63519			0.00	0	0.00
NCLN67		On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.99958			0.00	0	0.00
NCLN69		On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	82.66909			0.00	0	0.00
NCLN71		On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.54289			0.00	0	0.00
NCLN72		On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.42282			0.00	0	0.00
NCLN73		On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.02742			0.00	0	0.00
NCLN74		On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.33098			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.34587			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.26614			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.02835			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.21729			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.20615			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.20516			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.13500		106.14314		8.13500	106.11976			0.00	0	330,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.83373			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	100.00000		7.90946		100.00000	7.87430		2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
NED8	On 08/02/2014	Spot Bond	5.32500		103.43892		5.32500	103.42397		10,651,597,500,000.00	2,000,300,000	640,000,000.00	
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.86399			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.92500		111.98545		11.92500	111.94962			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	109.83130			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.95470			0.00	40,000,000	100,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.21000		159.38547		2.21000	159.35127			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.59500		107.09483		8.59500	107.07034			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.84713			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.71053			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.71053			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.22500		105.98745		9.22500	106.12881			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.17637			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.40418			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.16728			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.16558			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.17238			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B10		On 22/05/2020	Spot Bond	9.42500	105.96077		9.42500	107.29358			0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.17918			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.17242			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.17643			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	9.62500	105.93434		9.62500	106.07041			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.19000			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.18189			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.17913			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.23016			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.21379			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.18453			0.00	0	0.00
NRA014		On 30/04/2014	Spot Bond	6.63500	102.85776		6.63500	102.83955			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	8.33500	115.82343		8.33500	115.79745			0.00	0	820,000,000.00
NRA022		On 31/10/2022	Spot Bond	8.80500	122.06433		8.80500	122.03528			0.00	0	760,000,000.00
NRA023		On 31/05/2023	Spot Bond	2.10500	165.21921		2.10500	165.18416			0.00	0	8,400,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.38000	122.95375		9.38000	122.92279			0.00	0	360,000,000.00
NTC10		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.82223			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.80025			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.84366			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.56690			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.35727			0.00	0	20,000,000.00
NTC16		On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.29678			0.00	0	20,000,000.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.08487			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.10901			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	15.63410		100.00000	15.59623			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OCT1A1	On 18/10/2015	Spot Bond	100.00000	28.73059	100.00000	28.66099				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.41500	105.30639	6.41500	105.28812				3,849,000,000.00	600,000	10,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	9.30574	100.00000	9.28320				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	94.12000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	44.35758	100.00000	44.25011				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.66418				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.29636				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000	0.00000	102.46151				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.30697				0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.29288				0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.16159				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.23289				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.67977				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.26721				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	101.24412				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.38301				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.31968				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	101.27141				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.46296				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.38264				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	101.32178				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.55131				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.45607				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	101.38054				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.59278				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A2		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.61175			0.00	0	0.00
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.62028			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.63924			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.72070			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.73963			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.30654			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.63206			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	6.18500	108.42087		6.18500	108.40262			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	4.94500	96.25317		4.94500	96.24019			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	8.12000	38.32554		8.12000	38.31720			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	6.20000	115.05800		6.18500	115.06562		5,920,290,100,000,000.00	54,885,500,000	81,747,332,100.00	
R158		On 15/09/2015	Spot Bond	6.18500	115.08499		6.18500	115.06562			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	6.08500	89.87019		6.08500	89.85531			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.18500	121.35530		6.18500	121.33488			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	6.01500	84.80153		6.01500	84.78765			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.32500	121.83787		8.30000	122.03095		4,635,916,110,000,000.00	56,866,800,000	55,769,762,500.00	
R187P		On 21/12/2026	Spot Bond	8.04000	35.75018		8.04000	35.74249			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.96000	33.39935		7.96000	33.39223			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.70000	273.89678		1.70000	273.84178		329,920,020,000.00	194,070,600	22,497,935,300.00	
R201		On 21/12/2014	Spot Bond	4.59000	108.15440		4.57500	108.15672		232,831,422,000,000.00	50,725,800,000	05,008,800,000.00	
R202		On 07/12/2033	Spot Bond	2.16000	207.91568		2.15000	208.18390		24,729,550,128,000.00	11,448,865,800	55,158,232,900.00	
R2023		On 28/02/2023	Spot Bond	8.01000	100.31846		7.99000	100.42433		1,241,405,820,000,000.00	54,982,000,000	25,939,900,000.00	
R203		On 15/09/2017	Spot Bond	7.00500	105.85727		6.97500	105.93793		376,712,788,500,000.00	53,777,700,000	25,531,411,600.00	
R2030		On 31/01/2030	Spot Bond	8.90000	96.31370		8.90000	95.03935		46,992,000,000,000.00	5,280,000,000	74,380,000,000.00	
R2037		On 31/01/2037	Spot Bond	9.19000	96.29529		9.19000	96.27178		904,329,084,000,000.00	98,403,600,000	67,315,313,700.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 21/12/2018	Spot Bond		7.27000	106.63984		7.24500	106.72519			1,997,455,469,565,000.00	74,753,159,500	26,402,300,000.00
R2048	On 28/02/2048	Spot Bond		9.26000	96.98806		9.26000	96.96382			851,533,858,000,000.00	91,958,300,000	25,105,901,000.00
R206	On 15/01/2014	Spot Bond		5.31000	103.10501		5.29000	103.09258			7,965,000,000,000.00	1,500,000,000	64,045,673,300.00
R207	On 15/01/2020	Spot Bond		7.56500	101.24574		7.54500	101.32104			2,734,288,304,500,000.00	61,439,300,000	72,120,239,600.00
R208	On 31/03/2021	Spot Bond		7.75000	95.66230		7.72500	95.77552			499,644,912,575,000.00	64,470,311,300	54,366,595,100.00
R209	On 31/03/2036	Spot Bond		9.09500	74.09711		9.07500	74.22799			1,257,223,678,000,000.00	38,232,400,000	1,870,937,100.00
R210	On 31/03/2028	Spot Bond		1.98000	160.14511		1.98000	160.11170			63,651,706,272,000.00	32,147,326,400	21,282,163,200.00
R211	On 31/01/2017	Spot Bond		0.24000	129.22069		0.24000	129.19988			2,511,861,408,000.00	10,466,089,200	26,551,544,600.00
R212	On 31/01/2022	Spot Bond		1.50000	131.97415		1.50000	131.94838			627,080,100,000.00	418,053,400	72,153,126,700.00
R213	On 28/02/2031	Spot Bond		8.90500	85.16968		8.88000	85.34076			529,283,813,500,000.00	59,436,700,000	10,463,788,300.00
R214	On 28/02/2041	Spot Bond		9.20500	74.81547		9.20500	74.79687			618,400,184,500,000.00	67,180,900,000	29,275,658,000.00
R225C	On 15/03/2014	Spot Bond		4.43500	98.77580		4.43500	98.76395			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		4.54500	96.54764		4.54500	96.53565			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.24500	92.42043		6.24500	92.40473			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.08500	89.87019		6.08500	89.85531			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.00500	87.37129		6.00500	87.35701			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.01500	84.80153		6.01500	84.78765			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		4.61000	99.77317		4.61000	99.76060			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		4.63000	97.51761		4.63000	97.50542			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		4.58000	95.36004		4.58000	95.34825			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.15500	91.03608		6.15500	91.02101			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.02500	88.54671		6.02500	88.53235			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.00500	85.99980		6.00500	85.98590			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.06500	83.34478		6.06500	83.33118			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.95000	78.46803		6.95000	78.45338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R332C	On 21/12/2017	Spot Bond		7.00000	75.68462		7.00000	75.67040			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.25000	72.32659		7.25000	72.31252			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.23000	69.86452		7.23000	69.85097			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.21000	67.49930		7.21000	67.48624			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.20000	65.18867		7.20000	65.17608			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.50500	61.72271		7.50500	61.71028			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.48500	59.57123		7.48500	59.55927			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.64500	56.75777		7.64500	56.74614			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.61500	54.79539		7.61500	54.78420			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.58500	52.91617		7.58500	52.90540			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.55500	51.11618		7.55500	51.10583			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.51500	49.43720		7.51500	49.42723			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.47500	47.83183		7.47500	47.82224			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.24000	42.66365		8.24000	42.65424			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.20000	41.14978		8.20000	41.14074			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.16000	39.70491		8.16000	39.69623			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.12000	38.32554		8.12000	38.31720			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.08000	37.00834		8.08000	37.00033			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.04000	35.75018		8.04000	35.74249			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.00000	34.54812		8.00000	34.54072			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.96000	33.39935		7.96000	33.39223			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.08760			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.16106			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.15109			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.17268			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.03721			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	13.22448		100.00000	13.19244			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.87690		100.00000	3.86751			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.48430			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.93657			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.93246			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.12949			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.84076			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.77480			0.00	0	500,000,000.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.10207			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.27354			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.82474			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.21989			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.98104			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.50193			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.53002			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.93345			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.81158			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.76413			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.28815			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		100.00000	18.32235		100.00000	18.18482		2,500,000,000,000,000.00	25,000,000,000	25,000,000,000.00	
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.98294			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	100.89204			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.81528			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.97222			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.86640			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.86640			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.83015			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	102.05452			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.79648			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.84962			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	106.47572		12.35000	106.44106			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.85404			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.37412		100.00000	12.34415			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.84475			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.28288			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.28444			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.97818			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.06111			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.15655			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.45191		100.00000	1.44832			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	9.86352		100.00000	9.83963			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	14.54022		100.00000	14.50500			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.20827		100.00000	12.19331			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	24.10382		100.00000	23.92289			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.55243			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	101.35286			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		9.02500	106.17147		9.02500	106.14572			902,500,000.00	100,000	630,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	93.06409			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.48500		109.01399		7.48500	108.99187			0.00	0	9,800,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.14202			0.00	60,000,000	90,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.02500		102.14265		9.02500	102.11789			0.00	0	1,500,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.78140			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.53044			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.66093			0.00	0	20,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.79853			0.00	40,000,000	1,360,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.78294			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.43500		103.24929		7.43500	103.22847			1,487,000,000.00	200,000	1,220,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.84500		99.64832		8.84500	99.62463			1,769,000,000.00	200,000	440,000,000.00
SBK11	On 09/04/2014	Spot Bond	1.84000		131.91762		1.84000	131.88944			147,200,000,000.00	80,000,000	100,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.64500		112.49804		7.64500	112.47473			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.50500		112.74262		7.50500	112.71967			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.43500		112.86518		7.43500	112.84241			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.37500		101.38149		8.37500	101.35851			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.58000		112.61150		7.58000	112.58836			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.54500		112.67266		7.54500	112.64961			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.37250			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.60027			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.14295			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.02500		104.56775		8.02500	104.54501			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.42817			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.10533			0.00	0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.27546			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.32328			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.37500	108.81135		9.37500	108.78412			187,500,000,000.00	20,000,000	10,000,000.00
SBS20	On 15/05/2026	Spot Bond		9.95000	101.19389		9.95000	101.16675			199,000,000,000.00	20,000,000	50,000,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.34551			0.00	40,000,000	50,000,000.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.54728			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.42980			0.00	20,000,000	30,000,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.13078			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.73500	100.79380		8.73500	100.77000			7,861,500,000.00	900,000	160,000,000.00
SBS3	On 25/05/2026	Spot Bond		9.00000	94.25191		9.00000	94.22899			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.42500	95.85017		9.42500	95.82579			942,500,000.00	100,000	30,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.36500	114.03004		7.36500	114.00764			444,109,500,000.00	60,300,000	1,100,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.23000	129.13434		2.23000	262.35751			535,200,000,000.00	240,000,000	280,000,000.00
SBSI12	On 31/01/2017	Spot Bond		0.94000	105.69493		0.94000	126.48668			18,800,000,000.00	20,000,000	30,000,000.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	107.59000			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	6.67268		100.00000	6.65634			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	155.15211		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.51000	110.85417		1.51000	124.32741			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.07772		6.50000	101.05996			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.54586			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.18105			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.63495			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		9.00500	102.97738		9.00500	102.95261			900,500,000.00	100,000	1,510,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.82291			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.98034			0.00	0	300,000,000.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.28295			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.15150			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.54261			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		9.82209		100.00000	9.74837			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.48500	108.04338		7.48500	108.02180			0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.84500	99.88783		8.84500	102.00589			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.37500	101.38149		8.37500	101.35851			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.29846			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.19977			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.35629			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.20132			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.60582			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.07500	107.68877		8.07500	107.66548			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.07184			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.03859			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.85603			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.40500	94.70903		9.40500	94.68512			3,762,000,000.00	400,000	2,460,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00012			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.33804			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.73105			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN004	On 31/03/2021	Spot Bond		9.33300	87.68235		9.33300	87.66039			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.39500	87.38718		9.39500	87.36514			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		5.82000	106.87991		5.82000	106.86316			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.80500	95.52891		8.80500	95.50655			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.44946			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.15500	102.08406		8.15500	102.06151			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		7.08500	113.48074		7.08500	113.45891			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.55000	102.39293		2.55000	102.76045			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.19500	101.60573		8.19500	102.78357			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.27830			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.15036			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.11273			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.72000	110.10270		9.72000	110.39290			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.96644			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.36763			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		10.11000	75.73760		10.11000	76.63117			0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.89826			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.76732			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.27182			0.00	2,600,000,000	1,300,000,000.00
SY1028	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.16913			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.16995			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.06794			0.00	5,000,000,000	2,500,000,000.00
SY1031	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.96091			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1032		On 14/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.91340			0.00	0	0.00
SY1033		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.85593			0.00	0	0.00
SY1034		On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.86835			0.00	0	0.00
SY1035		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.85695			0.00	0	0.00
SY1036		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.85428			0.00	0	0.00
SY1037		On 11/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.86997			0.00	0	0.00
SY1038		On 24/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.76804			0.00	0	0.00
SY1039		On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.74949			0.00	0	0.00
SY1040		On 03/03/2014	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.64500	112.07922		6.64500	112.05909			0.00	0	260,000,000.00
SZ25		On 30/09/2025	Spot Bond	8.90000	102.28244		8.90000	102.25797			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	68.78815		100.00000	68.63674			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	59.37744		100.00000	59.23360			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	19.06026		100.00000	19.01409			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	6.50000	102.07988		6.50000	102.06205			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.73927			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.45713			0.00	0	0.00
TFS116		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.21381			0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.99988			0.00	0	0.00
TFS118		On 21/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.82683			0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.57357			0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	7.43500	106.00411		7.43500	105.98308			0.00	0	0.00
TFS90A		On 05/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.95168			0.00	0	0.00
TFS93		On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.22889			0.00	0	0.00
TH10A1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.78672			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.81095			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.92211		7.83000	102.90063			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.77339			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.80368			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.65986			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.77339			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.80368			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		77.49072		7.16000	102.65353			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.86299			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.85815			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.97415			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.95845			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.43038			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.37659			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.77218			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.81095			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		99.01052		8.73000	103.13228			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.47569			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.49755			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.71500		101.89058		8.71500	99.52029			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.86541			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.52769			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.97173			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.59912			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.34668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.83842			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.81877			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.45763		101.06155	6.44183			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.76854			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.95407			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.87751			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.92585			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.43516			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.78331			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.80043			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.81265			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.80043			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.81265			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.81877			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.79309			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.81265			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.87987			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.87987			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.87987			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.97754			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.00195			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.97144			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.45832			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.48867			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.47653			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL13	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.11810			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.03500	106.16221		8.03500	106.13923			803,500,000.00	100,000	50,000,000.00
TL20	On 22/02/2020	Spot Bond		7.72000	96.37695		7.72000	96.33168			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.90500	104.96291		7.90500	104.94042			4,743,000,000.00	600,000	19,420,000,000.00
TN20	On 17/09/2020	Spot Bond		8.87500	110.35961		8.87500	110.33313			4,473,000,000,000.00	504,000,000	18,500,400,000.00
TN23	On 06/11/2023	Spot Bond		9.16000	111.33420		9.16000	111.30667			54,960,000,000,000.00	6,000,000,000	8,857,547,700.00
TN25	On 19/08/2025	Spot Bond		9.45000	103.05928		9.45000	103.03343			0.00	0	14,300,000,000.00
TN27	On 14/11/2027	Spot Bond		9.43000	96.39178		9.43000	96.36725			40,549,000,000.00	4,300,000	7,064,802,700.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.60084			0.00	140,000,000	170,000,000.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.17774			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.47243			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.30888			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.31767			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.31851			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.36156			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.45083			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.93722			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.97542			0.00	0	1,460,000,000.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.99830			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.08034		10.00000	100.05355			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.07835		9.75000	100.05222			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.07776		100.00000	10.05177			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.02572			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.00141			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.89655			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.64717			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.39487			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.63126			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.43696			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.39867			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.17576			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	95.18712			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.76613			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	94.46497			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	100.00000	50.57297	100.00000	50.47702				0.00	0	20,000,000,000.00
TWC029	On 13/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.78150			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000	62.78538	100.00000	62.06423				0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.72252			0.00	1,300,000,000	1,300,000,000.00
TWC031	On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.69302			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.57506			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.30971			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.26744			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.20835			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.79861			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.26744			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.69560			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.26842			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.12500	110.90794		9.12500	110.88060			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.09651			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.85013			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.24965			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.31500		104.96318		9.31500	104.93679			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.99033			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.02863			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.42638			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.44184			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.44256			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.11230			0.00	800,000,000	400,000,000.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.14674			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.54500		113.59124		6.54500	113.57103			1,309,000,000.00	200,000	9,650,000,000.00
WS05	On 01/08/2018	Spot Bond	0.77000		241.53649		0.77000	241.49410			340,186,000,000.00	441,800,000	3,426,500,000.00
WSP1	On 28/05/2015	Spot Bond	6.48500		103.63177		6.48500	103.61350			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.48000		104.71187		7.48000	104.69063			0.00	0	8,200,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.80000		105.39608		7.80000	105.37380			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.17000		104.23750		8.17000	104.21444			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.26500		104.16487		8.26500	104.14156			0.00	0	1,500,000,000.00
Z009	On 30/11/2013	Spot Bond	4.56000		97.77083		4.56000	97.77083			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.13500		90.91551		6.13500	90.90058			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.60000		98.53467		4.60000	98.52243			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.61000		97.40855		4.61000	97.39649			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.06500		89.39453		6.06500	89.37986			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.59000		95.59926		4.59000	95.58727			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.13500		90.90058		6.13500	90.88566			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.19000		66.27628		7.19000	66.26335			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		27.17869		100.00000	27.12713			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond									
				100.00000	14.38602	100.00000	14.35873			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>62,252,818,813,005,000.00</b>	<b>1,846,333,100</b>	<b>72 530 505 800.00</b>
<b>Grand Total:</b>										<b>62,252,818,992,712,900.00</b>	<b>1,846,344,193</b>	<b>72 532 852 244.00</b>