



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 11/11/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 27/11/2013	Any day expiry	10.37560	10.37560	10.40600	10.40600			13.28	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	2,075.60080	2.07560	2,106.00340	2.10600	24.65	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.00080	0.00000	0.00340	0.00000	24.65	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	945.93500	0.94594	976.58980	0.97659	16.73	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	0.33500	0.00034	0.58980	0.00059	16.73	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	0.35410	0.00035	0.61830	0.00062	16.66	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	935.95410	0.93595	966.61830	0.96662	16.66	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	925.97430	0.92597	956.64830	0.95665	16.58	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	0.37430	0.00037	0.64830	0.00065	16.58	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	826.25640	0.82626	857.04850	0.85705	15.83	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	0.65640	0.00066	1.04850	0.00105	15.83	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	1.55990	0.00156	2.20740	0.00221	14.70	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	677.15990	0.67716	708.20740	0.70821	14.70	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	10.10	Call	300.49180	0.30049	332.31020	0.33231	13.23	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.10	Put	24.89180	0.02489	26.31020	0.02631	13.23	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.41	Call	99.41170	0.09941	124.38430	0.12438	13.34	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.41	Put	133.81170	0.13381	128.38430	0.12838	13.34	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	23.67270	0.02367	35.96380	0.03596	15.46	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	398.07270	0.39807	379.96380	0.37996	15.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.39950	10.39950	10.43030	10.43030	13.56	198,994,432.50	19,135	508,381.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.00120	0.00000	0.00260	0.00000	26.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,999.50120	2.99950	3,030.30260	3.03030	26.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,399.50480	2.39950	2,430.30890	2.43031	22.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.00480	0.00000	0.00890	0.00001	22.29	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,649.57090	1.64957	1,680.40390	1.68040	17.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	0.07090	0.00007	0.10390	0.00010	17.82	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	0.14310	0.00014	0.19850	0.00020	17.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,499.64310	1.49964	1,530.49850	1.53050	17.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,471.76310	1.47176	1,502.62400	1.50262	16.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	0.16310	0.00016	0.22400	0.00022	16.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,421.80620	1.42181	1,452.67810	1.45268	16.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	0.20620	0.00021	0.27810	0.00028	16.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	0.22870	0.00023	0.30610	0.00031	16.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,399.72870	1.39973	1,430.60610	1.43061	16.63	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,371.86070	1.37186	1,402.74550	1.40275	1,371.861	16.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	0.26070	0.00026	0.34550	0.00035	0.261	16.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	1,299.86590	1.29987	1,330.77270	1.33077	1,299.866	16.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	0.36590	0.00037	0.47270	0.00047	0.366	16.16	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	0.58580	0.00059	0.73080	0.00073	0.586	15.68	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,200.08580	1.20009	1,231.03080	1.23103	1,200.086	15.68	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	1,001.00290	1.00100	1,032.05250	1.03205	1,001.003	14.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	1.50290	0.00150	1.75250	0.00175	1.503	14.73	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	902.12160	0.90212	933.25520	0.93326	902.122	14.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	2.62160	0.00262	2.95520	0.00296	2.622	14.43	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	3.43880	0.00344	3.81470	0.00381	3.439	14.28	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	852.93880	0.85294	884.11470	0.88411	852.939	14.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Call	813.75760	0.81376	844.96500	0.84496	813.758	14.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Put	4.25760	0.00426	4.66500	0.00467	4.258	14.17	0.00	0	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	803.98900	0.80399	835.20370	0.83520	803.989	14.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	4.48900	0.00449	4.90370	0.00490	4.489	14.14	0.00	0	24,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	7.16170	0.00716	7.62210	0.00762	7.162	13.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	716.66170	0.71666	747.92210	0.74792	716.662	13.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	707.03560	0.70704	738.29790	0.73830	707.036	13.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	7.53560	0.00754	7.99790	0.00800	7.536	13.84	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Call	668.71660	0.66872	699.97730	0.69998	668.717	13.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Put	9.21660	0.00922	9.67730	0.00968	9.217	13.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Put	9.68700	0.00969	10.14460	0.01014	9.687	13.69	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Call	659.18700	0.65919	690.44460	0.69044	659.187	13.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	611.88540	0.61189	643.10720	0.64311	611.885	13.54	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	12.38540	0.01239	12.80720	0.01281	12.385	13.54	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	565.24590	0.56525	596.38890	0.59639	565.246	13.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	15.74590	0.01575	16.08890	0.01609	15.746	13.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Put	19.90290	0.01990	20.11020	0.02011	19.903	13.24	0.00	0	4,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Call	519.40290	0.51940	550.41020	0.55041	519.403	13.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Call	465.89630	0.46590	496.64730	0.49665	465.896	13.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Put	26.39630	0.02640	26.34730	0.02635	26.396	13.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	432.12210	0.43212	462.64410	0.46264	432.122	13.14	864,244.20	2,000	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	32.62210	0.03262	32.34410	0.03234	32.622	13.14	9,786.63	300	5,602.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	53.05850	0.05306	51.88450	0.05188	53.059	13.23	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	352.55850	0.35256	382.18450	0.38218	352.558	13.23	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Call	322.91960	0.32292	352.04080	0.35204	322.920	13.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Put	63.41960	0.06342	61.74080	0.06174	63.420	13.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Call	315.72040	0.31572	344.70150	0.34470	315.720	13.28	0.00	0	4,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Put	66.22040	0.06622	64.40150	0.06440	66.220	13.28	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	81.54590	0.08155	78.94050	0.07894	81.546	13.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	281.04590	0.28105	309.24050	0.30924	281.046	13.33	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Call	274.38200	0.27438	302.40220	0.30240	274.382	13.34	0.00	0	21,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Put	84.88200	0.08488	82.10220	0.08210	84.882	13.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	248.65070	0.24865	275.91610	0.27592	248.651	13.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	99.15070	0.09915	95.61610	0.09562	99.151	13.38	0.00	0	5,300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	106.85090	0.10685	102.90520	0.10291	106.851	13.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	236.35090	0.23635	263.20520	0.26321	236.351	13.39	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	218.61810	0.21862	244.81500	0.24482	218.618	13.42	719,034.93	3,289	5,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	119.11810	0.11912	114.51500	0.11451	119.118	13.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Call	185.76140	0.18576	210.50560	0.21051	185.761	13.48	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Put	146.26140	0.14626	140.20560	0.14021	146.261	13.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	166.29470	0.16629	159.17850	0.15918	166.295	13.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	165.79470	0.16579	189.47850	0.18948	165.795	13.52	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Call	131.66660	0.13167	153.13090	0.15313	131.667	13.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	212.16660	0.21217	202.83090	0.20283	212.167	13.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	121.13540	0.12114	141.78090	0.14178	121.135	13.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	231.63540	0.23164		221.48090	0.22148	231.635	13.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	258.75700	0.25876		247.50570	0.24751	258.757	14.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	108.25700	0.10826		127.80570	0.12781	108.257	14.00	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	105.23690	0.10524		124.51160	0.12451	105.237	14.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	265.73690	0.26574		254.21160	0.25421	265.737	14.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	93.90200	0.09390		112.08590	0.11209	93.902	14.22	469,510.00	5,000	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	294.40200	0.29440		281.78590	0.28179	294.402	14.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	331.81470	0.33181		317.85690	0.31786	331.815	14.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	81.31470	0.08131		98.15690	0.09816	81.315	14.43	0.00	0	22,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	70.32000	0.07032		85.85870	0.08586	70.320	14.65	0.00	0	650.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	370.82000	0.37082		355.55870	0.35556	370.820	14.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	52.44020	0.05244		65.53240	0.06553	52.440	15.09	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	452.94020	0.45294		435.23240	0.43523	452.940	15.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	487.10170	0.48710		468.48640	0.46849	487.102	15.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	46.60170	0.04660		58.78640	0.05879	46.602	15.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	36.78580	0.03679		47.29010	0.04729	36.786	15.61	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	557.28580	0.55729		536.99010	0.53699	557.286	15.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	29.35890	0.02936		38.42750	0.03843	29.359	16.01	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	629.85890	0.62986		608.12750	0.60813	629.859	16.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	770.15380	0.77015		746.26010	0.74626	770.154	16.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	19.65380	0.01965		26.56010	0.02656	19.654	16.81	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	17.25430	0.01725		23.56090	0.02356	17.254	17.08	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	817.75430	0.81775		793.26090	0.79326	817.754	17.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	11.81540	0.01182		16.62920	0.01663	11.815	17.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	962.31540	0.96232		936.32920	0.93633	962.315	17.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	8.24730	0.00825		11.94560	0.01195	8.247	18.68	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,108.74730	1.10875		1,081.64560	1.08165	1,108.747	18.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	5.08750	0.00509		7.66160	0.00766	5.088	19.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,305.58750	1.30559		1,277.36160	1.27736	1,305.588	19.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	2.61420	0.00261		4.15420	0.00415	2.614	21.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,603.11420	1.60311		1,573.85420	1.57385	1,603.114	21.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	1.31570	0.00132		2.20990	0.00221	1.316	22.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	1,951.81570	1.95182		1,921.90990	1.92191	1,951.816	22.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1.00900	0.00101		1.73140	0.00173	1.009	23.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,101.50900	2.10151		2,071.43140	2.07143	2,101.509	23.50	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.41650	10.41650		10.44290	10.44290		13.46	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	872.66340	0.87266		899.46140	0.89946	872.663	13.95	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	6.16340	0.00616		6.56140	0.00656	6.163	13.95	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	833.92290	0.83392		860.73980	0.86074	833.923	13.85	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	7.42290	0.00742		7.83980	0.00784	7.423	13.85	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	824.27250	0.82427		851.09310	0.85109	824.273	13.83	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	7.77250	0.00777		8.19310	0.00819	7.773	13.83	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	814.63730	0.81464		841.46120	0.84146	814.637	13.80	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	8.13730	0.00814		8.56120	0.00856	8.137	13.80	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Call	382.40810	0.38241		407.65130	0.40765	382.408	13.12	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Put	65.90810	0.06591		64.75130	0.06475	65.908	13.12	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Call	150.74050	0.15074		169.20270	0.16920	150.740	13.70	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Put	244.24050	0.24424		236.30270	0.23630	244.240	13.70	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	66.75330	0.06675		78.70100	0.07870	66.753	14.98	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	490.25330	0.49025		475.80100	0.47580	490.253	14.98	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.47530	10.47530		10.49890	10.49890		13.88	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.42250	0.00042		0.47210	0.00047	0.423	17.43	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,175.72250	2.17572		2,199.37210	2.19937	2,175.723	17.43	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	465.68200	0.46568		486.91270	0.48691	465.682	13.10	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	110.38200	0.11038		108.01270	0.10801	110.382	13.10	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	286.87000	0.28687		280.18490	0.28018	286.870	13.91	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	252.17000	0.25217		269.08490	0.26908	252.170	13.91	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	248.24850	0.24825	265.04050	0.26504	248.248	13.95	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	292.94850	0.29295	286.14050	0.28614	292.948	13.95	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	244.38680	0.24439	261.05570	0.26106	244.387	13.99	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	299.08680	0.29909	292.15570	0.29216	299.087	13.99	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.52040	10.52040	10.55060	10.55060		14.32	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,221.65360	2.22165	2,251.89200	2.25189	2,221.654	16.85	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	1.25360	0.00125	1.29200	0.00129	1.254	16.85	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	619.56040	0.61956	646.17030	0.64617	619.560	12.98	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	99.16040	0.09916	95.57030	0.09557	99.160	12.98	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	303.48770	0.30349	323.11730	0.32312	303.488	14.39	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	353.08770	0.35309	342.51730	0.34252	353.088	14.39	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	299.73610	0.29974	319.23450	0.31923	299.736	14.43	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	359.33610	0.35934	348.63450	0.34863	359.336	14.43	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	296.03190	0.29603	315.39910	0.31540	296.032	14.46	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	365.63190	0.36563	354.79910	0.35480	365.632	14.46	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.52190	10.52190	10.55210	10.55210		14.33	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	284.12840	0.28413	302.98820	0.30299	284.128	14.62	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	392.22840	0.39223	380.88820	0.38089	392.228	14.62	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.52350	10.52350	10.55370	10.55370		14.35	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,443.03280	1.44303	1,473.11200	1.47311	1,443.033	14.43	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	9.53280	0.00953	9.41200	0.00941	9.533	14.43	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,433.27180	1.43327	1,463.34360	1.46334	1,433.272	14.40	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	9.77180	0.00977	9.64360	0.00964	9.772	14.40	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,423.51610	1.42352	1,453.58030	1.45358	1,423.516	14.38	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	10.01610	0.01002	9.88030	0.00988	10.016	14.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.55030	10.55030	10.58010	10.58010		14.56	25,848,235.00	2,450	81,663.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,850.87150	2.85087	2,880.69550	2.88070	2,850.872	18.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.57150	0.00057	0.59550	0.00060	0.571	18.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,351.90460	2.35190	2,381.73410	2.38173	2,351.905	16.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	1.60460	0.00160	1.63410	0.00163	1.605	16.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,855.25510	1.85526	1,885.03830	1.88504	1,855.255	15.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	4.95510	0.00496	4.93830	0.00494	4.955	15.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,319.16830	1.31917	1,348.54380	1.34854	1,319.168	13.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	18.86830	0.01887	18.44380	0.01844	18.868	13.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,002.04370	1.00204	1,030.55290	1.03055	1,002.044	13.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	41.74370	0.04174	40.45290	0.04045	41.744	13.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	993.21030	0.99321	1,021.67830	1.02168	993.210	13.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	42.91030	0.04291	41.57830	0.04158	42.910	13.26	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	984.40280	0.98440	1,012.82880	1.01283	984.403	13.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	44.10280	0.04410	42.72880	0.04273	44.103	13.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	906.36420	0.90636	934.36650	0.93437	906.364	13.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	56.06420	0.05606	54.26650	0.05427	56.064	13.24	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	864.03690	0.86404	891.76670	0.89177	864.037	13.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	63.73690	0.06374	61.66670	0.06167	63.737	13.22	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	822.50490	0.82250	849.93410	0.84993	822.505	13.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	72.20490	0.07220	69.83410	0.06983	72.205	13.21	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	742.01810	0.74202	768.75770	0.76876	742.018	13.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	91.71810	0.09172	88.65770	0.08866	91.718	13.19	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	665.27480	0.66527	691.20230	0.69120	665.275	13.17	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	114.97480	0.11497	111.10230	0.11110	114.975	13.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	563.85090	0.56385	588.31430	0.58831	563.851	13.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	163.55090	0.16355	158.21430	0.15821	163.551	13.41	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	533.53610	0.53354	0.00000	0.00000	533.536	13.54	266,768.05	500	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	183.23610	0.18324	0.00000	0.00000	183.236	13.54	6,211,887.03	33,901	33,731.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	521.77770	0.52178	545.48540	0.54549	521.778	13.59	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	191.47770	0.19148	185.38540	0.18539	191.478	13.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	504.52880	0.50453	527.90230	0.52790	504.529	13.67	0.00	0	0.00

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	10.25	Put	204.22880	0.20423	197.80230	0.19780	204.229	13.67	0.00	0	200.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.30	Call	476.81710	0.47682	499.62220	0.49962	476.817	13.79	0.00	0	40,000.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.30	Put	226.51710	0.22652	219.52220	0.21952	226.517	13.79	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.34	Call	455.56850	0.45557	477.91000	0.47791	455.568	13.90	0.00	0	2,000.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.34	Put	245.26850	0.24527	237.81000	0.23781	245.268	13.90	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.35	Call	450.38360	0.45038	472.60810	0.47261	450.384	13.92	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.35	Put	250.08360	0.25008	242.50810	0.24251	250.084	13.92	725,242.44	2,900	3,100.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.40	Call	425.20620	0.42521	446.84020	0.44684	425.206	14.05	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.40	Put	274.90620	0.27491	266.74020	0.26674	274.906	14.05	0.00	0	200.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.45	Call	401.25590	0.40126	422.29200	0.42229	401.256	14.18	0.00	0	7,500.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.45	Put	300.95590	0.30096	292.19200	0.29219	300.956	14.18	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.50	Call	378.50750	0.37851	398.94060	0.39894	378.508	14.30	189,253.75	500	500.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.50	Put	328.20750	0.32821	318.84060	0.31884	328.208	14.30	98,462.25	300	300.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.60	Call	336.46790	0.33647	355.69210	0.35569	336.468	14.56	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.60	Put	386.16790	0.38617	375.59210	0.37559	386.168	14.56	0.00	0	200.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.61	Call	332.73410	0.33273	351.84080	0.35184	332.734	14.59	0.00	0	7,500.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.61	Put	392.43410	0.39243	381.74080	0.38174	392.434	14.59	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.65	Call	318.22960	0.31823	336.86830	0.33687	318.230	14.73	0.00	0	6.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.65	Put	417.92960	0.41793	406.76830	0.40677	417.930	14.73	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.70	Call	301.03410	0.30103	0.00000	0.00000	301.034	14.91	6,050,785.41	20,100	19,900.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.70	Put	450.73410	0.45073	0.00000	0.00000	450.734	14.91	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.85	Call	255.19150	0.25519	271.57880	0.27158	255.192	15.42	0.00	0	200.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.85	Put	554.89150	0.55489	541.47880	0.54148	554.892	15.42	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.00	Call	216.97100	0.21697	231.79570	0.23180	216.971	15.94	0.00	0	200.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.00	Put	666.67100	0.66667	651.69570	0.65170	666.671	15.94	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.10	Call	195.12980	0.19513	208.98270	0.20898	195.130	16.29	0.00	0	400.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.10	Put	744.82980	0.74483	728.88270	0.72888	744.830	16.29	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.15	Call	185.17640	0.18518	198.56530	0.19857	185.176	16.46	0.00	0	250.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.15	Put	784.87640	0.78488	768.46530	0.76847	784.876	16.46	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.20	Call	175.90860	0.17591	0.00000	0.00000	175.909	16.64	510,134.94	2,900	2,900.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.20	Put	825.60860	0.82561	0.00000	0.00000	825.609	16.64	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.25	Call	167.19790	0.16720	179.70990	0.17971	167.198	16.82	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.25	Put	866.89790	0.86690	849.60990	0.84961	866.898	16.82	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.50	Call	130.83510	0.13084	141.41190	0.14141	130.835	17.71	0.00	0	10,000.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.50	Put	1,080.53510	1.08054	1,061.31190	1.06131	1,080.535	17.71	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.75	Call	103.79700	0.10380	112.76950	0.11277	103.797	18.58	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.75	Put	1,303.49700	1.30350	1,282.66950	1.28267	1,303.497	18.58	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.00	Call	83.42370	0.08342	91.07260	0.09107	83.424	19.44	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.00	Put	1,533.12370	1.53312	1,510.97260	1.51097	1,533.124	19.44	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.25	Call	68.11650	0.06812	74.68890	0.07469	68.116	20.30	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.25	Put	1,767.81650	1.76782	1,744.58890	1.74459	1,767.816	20.30	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.50	Call	56.49580	0.05650	62.19400	0.06219	56.496	21.15	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.50	Put	2,006.19580	2.00620	1,982.09400	1.98209	2,006.196	21.15	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.65	Call	50.87040	0.05087	56.12470	0.05612	50.870	21.67	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.65	Put	2,150.57040	2.15057	2,126.02470	2.12602	2,150.570	21.67	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.70	Call	49.18480	0.04918	54.30310	0.05430	49.185	21.84	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.70	Put	2,198.88480	2.19888	2,174.20310	2.17420	2,198.885	21.84	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.85	Call	47.72970	0.04773	52.69690	0.05270	47.730	22.70	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.85	Put	2,347.42970	2.34743	2,322.59690	2.32260	2,347.430	22.70	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	13.00	Call	46.56990	0.04657	51.41300	0.05141	46.570	23.56	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	13.00	Put	2,496.26990	2.49627	2,471.31300	2.47131	2,496.270	23.56	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	14.25	Call	27.71280	0.02771	30.90190	0.03090	27.713	28.17	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	14.25	Put	3,727.41280	3.72741	3,700.80190	3.70080	3,727.413	28.17	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	14.50	Call	21.33120	0.02133	23.93890	0.02394	21.331	28.17	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	14.50	Put	3,971.03120	3.97103	3,943.83890	3.94384	3,971.031	28.17	0.00	0	0.00	
\$ / R	On	19/03/2014	Any day expiry			10.55340	10.55340	10.58320	10.58320		14.57	0.00	0	0.00	
\$ / R	On	19/03/2014	Any day expiry	9.09	Call	1,477.00330	1.47700	1,506.56010	1.50656	1,477.003	14.42	0.00	0	0.00	

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	9.09	Put	13.60330	0.01360	13.36010	0.01336	13.603	14.42	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,467.32590	1.46733	1,496.87260	1.49687	1,467.326	14.40	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	13.92590	0.01393	13.67260	0.01367	13.926	14.40	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	14.25620	0.01426	13.99240	0.01399	14.256	14.38	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,457.65620	1.45766	1,487.19240	1.48719	1,457.656	14.38	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.56450	10.56450	10.59410	10.59410		14.60	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,267.09680	2.26710	2,296.71880	2.29672	2,267.097	16.56	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	2.59680	0.00260	2.61880	0.00262	2.597	16.56	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	616.61410	0.61661	641.32840	0.64133	616.614	13.34	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	152.11410	0.15211	147.22840	0.14723	152.114	13.34	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.66150	10.66150	10.68970	10.68970		14.94	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	863.63100	0.86363	887.99510	0.88800	863.631	13.45	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	142.13100	0.14213	138.29510	0.13830	142.131	13.45	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	144.73010	0.14473	140.82730	0.14083	144.730	13.45	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	856.23010	0.85623	880.52730	0.88053	856.230	13.45	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	848.86280	0.84886	873.09230	0.87309	848.863	13.45	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	147.36280	0.14736	143.39230	0.14339	147.363	13.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.69120	10.69120	10.71880	10.71880		15.01	534,560.00	50	31,727.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,696.44840	2.69645	2,724.02760	2.72403	2,696.448	16.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	5.24840	0.00525	5.22760	0.00523	5.248	16.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,253.14650	2.25315	2,280.60730	2.28061	2,253.146	15.95	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	11.94650	0.01195	11.80730	0.01181	11.947	15.95	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	16.72650	0.01673	16.48360	0.01648	16.727	15.54	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,067.92650	2.06793	2,095.28360	2.09528	2,067.926	15.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,961.48860	1.96149	1,988.76260	1.98876	1,961.489	15.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	20.28860	0.02029	19.96260	0.01996	20.289	15.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,932.57470	1.93257	1,959.82240	1.95982	1,932.575	15.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	21.37470	0.02137	21.02240	0.02102	21.375	15.25	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	31.11790	0.03112	30.51740	0.03052	31.118	14.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,722.31790	1.72232	1,749.31740	1.74932	1,722.318	14.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,534.53510	1.53454	1,561.20010	1.56120	1,534.535	14.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	43.33510	0.04334	42.40010	0.04240	43.335	14.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,181.56510	1.18157	1,207.14000	1.20714	1,181.565	13.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	80.36510	0.08037	78.34000	0.07834	80.365	13.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	81.60810	0.08161	79.54530	0.07955	81.608	13.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,172.80810	1.17281	1,198.34530	1.19835	1,172.808	13.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,164.06640	1.16407	1,189.56540	1.18957	1,164.066	13.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	82.86640	0.08287	80.76540	0.08077	82.866	13.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,048.42020	1.04842	1,073.27930	1.07328	1,048.420	13.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	107.22020	0.10722	104.47930	0.10448	107.220	13.48	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	117.86830	0.11787	114.86380	0.11486	117.868	13.50	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,009.06830	1.00907	1,033.66380	1.03366	1,009.068	13.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	880.98290	0.88098	904.56760	0.90457	880.983	13.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	159.78290	0.15978	155.76760	0.15577	159.783	13.54	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	852.18960	0.85219	875.51110	0.87551	852.190	13.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	170.98960	0.17099	166.71110	0.16671	170.990	13.55	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	207.84510	0.20785	202.72170	0.20272	207.845	13.58	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	769.04510	0.76905	791.52170	0.79152	769.045	13.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	449.12160	0.44912	466.23320	0.46623	449.122	15.29	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	557.92160	0.55792	547.43320	0.54743	557.922	15.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	250.39430	0.25039	262.15310	0.26215	250.394	17.59	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,159.19430	1.15919	1,143.35310	1.14335	1,159.194	17.59	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,414.19950	1.41420	1,396.83470	1.39683	1,414.200	18.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	205.39950	0.20540	215.63470	0.21563	205.400	18.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	192.63100	0.19263	202.40810	0.20241	192.631	18.71	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,501.43100	1.50143	1,483.60810	1.48361	1,501.431	18.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	170.18600	0.17019	179.12400	0.17912	170.186	19.25	0.00	0	0.00

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	12.20	Put	1,678.98600	1.67899	1,660.32400	1.66032	1,678.986	19.25	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.24	Put	1,714.94190	1.71494	1,696.12380	1.69612	1,714.942	19.36	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.24	Call	166.14190	0.16614	174.92380	0.17492	166.142	19.36	0.00	0	15,489.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.50	Call	142.93840	0.14294	150.79330	0.15079	142.938	20.07	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.50	Put	1,951.73840	1.95174	1,931.99330	1.93199	1,951.738	20.07	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.90	Put	2,326.57820	2.32658	2,305.74310	2.30574	2,326.578	21.27	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.90	Call	117.77820	0.11778	124.54310	0.12454	117.778	21.27	0.00	0	0.00	
\$ / R	On	18/06/2014	Any day expiry			10.69940	10.69940	10.72690	10.72690		15.01	0.00	0	0.00	
\$ / R	On	18/06/2014	Any day expiry	8.78	Call	1,941.27530	1.94128	1,968.40980	1.96841	1,941.275	15.19	0.00	0	0.00	
\$ / R	On	18/06/2014	Any day expiry	8.78	Put	21.87530	0.02188	21.50980	0.02151	21.875	15.19	0.00	0	0.00	
\$ / R	On	18/06/2014	Any day expiry	10.13	Call	779.27280	0.77927	801.66350	0.80166	779.273	13.58	0.00	0	0.00	
\$ / R	On	18/06/2014	Any day expiry	10.13	Put	209.87280	0.20987	204.76350	0.20476	209.873	13.58	0.00	0	0.00	
\$ / R	On	18/06/2014	Any day expiry	12.24	Call	172.08970	0.17209	180.95940	0.18096	172.090	19.32	0.00	0	0.00	
\$ / R	On	18/06/2014	Any day expiry	12.24	Put	1,712.68970	1.71269	1,694.05940	1.69406	1,712.690	19.32	0.00	0	0.00	
\$ / R	On	22/08/2014	Any day expiry			10.80810	10.80810	10.83400	10.83400		15.47	0.00	0	0.00	
\$ / R	On	22/08/2014	Any day expiry	9.99	Call	1,013.52700	1.01353	1,035.43780	1.03544	1,013.527	13.73	0.00	0	0.00	
\$ / R	On	22/08/2014	Any day expiry	9.99	Put	195.42700	0.19543	191.43780	0.19144	195.427	13.73	0.00	0	0.00	
\$ / R	On	22/08/2014	Any day expiry	10.00	Call	1,006.59590	1.00660	1,028.45210	1.02845	1,006.596	13.74	0.00	0	0.00	
\$ / R	On	22/08/2014	Any day expiry	10.00	Put	198.49590	0.19850	194.45210	0.19445	198.496	13.74	0.00	0	0.00	
\$ / R	On	22/08/2014	Any day expiry	10.01	Put	201.59290	0.20159	197.49430	0.19749	201.593	13.75	0.00	0	0.00	
\$ / R	On	22/08/2014	Any day expiry	10.01	Call	999.69290	0.99969	1,021.49430	1.02149	999.693	13.75	0.00	0	0.00	
\$ / R	On	22/08/2014	Any day expiry	10.33	Call	797.32850	0.79733	817.20640	0.81721	797.329	14.10	0.00	0	0.00	
\$ / R	On	22/08/2014	Any day expiry	10.33	Put	319.22850	0.31923	313.20640	0.31321	319.228	14.10	0.00	0	19,547.00	
\$ / R	On	22/08/2014	Any day expiry	12.07	Put	1,539.88950	1.53989	1,524.37030	1.52437	1,539.890	18.55	0.00	0	0.00	
\$ / R	On	22/08/2014	Any day expiry	12.07	Call	277.98950	0.27799	288.37030	0.28837	277.990	18.55	0.00	0	19,547.00	
\$ / R	On	15/09/2014	Foreign Exchange Future			10.85190	10.85190	10.87770	10.87770		15.61	0.00	0	1,000.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	7.90	Call	2,962.45690	2.96246	2,988.16680	2.98817	2,962.457	16.85	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	7.90	Put	10.55690	0.01056	10.46680	0.01047	10.557	16.85	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	8.40	Call	2,472.71000	2.47271	2,498.23090	2.49823	2,472.710	15.70	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	8.40	Put	20.81000	0.02081	20.53090	0.02053	20.810	15.70	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	8.90	Call	1,994.19560	1.99420	2,019.26740	2.01927	1,994.196	14.75	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	8.90	Put	42.29560	0.04230	41.56740	0.04157	42.296	14.75	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.00	Call	1,901.20590	1.90121	1,926.13150	1.92613	1,901.206	14.62	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.00	Put	49.30590	0.04931	48.43150	0.04843	49.306	14.62	0.00	0	40,000.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.30	Call	1,628.51750	1.62852	1,652.85860	1.65286	1,628.518	14.23	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.30	Put	76.61750	0.07662	75.15860	0.07516	76.618	14.23	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.60	Call	1,367.66010	1.36766	1,391.14620	1.39115	1,367.660	13.85	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.60	Put	115.76010	0.11576	113.44620	0.11345	115.760	13.85	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Call	1,128.88530	1.12889	1,151.14520	1.15115	1,128.885	13.70	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Put	176.98530	0.17699	173.44520	0.17345	176.985	13.70	0.00	0	6.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.00	Call	1,058.72240	1.05872	1,080.47470	1.08047	1,058.722	13.80	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.00	Put	206.82240	0.20682	202.77470	0.20277	206.822	13.80	0.00	0	40,000.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Call	872.52850	0.87253	892.64440	0.89264	872.529	14.11	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Put	310.62850	0.31063	304.94440	0.30494	310.628	14.11	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Call	866.56990	0.86657	886.62570	0.88663	866.570	14.12	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Put	314.66990	0.31467	308.92570	0.30893	314.670	14.12	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Call	860.64210	0.86064	880.63760	0.88064	860.642	14.13	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Put	318.74210	0.31874	312.93760	0.31294	318.742	14.13	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Call	580.19650	0.58020	596.33070	0.59633	580.197	15.73	0.00	0	6.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Put	678.29650	0.67830	668.63070	0.66863	678.296	15.73	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Call	324.52120	0.32452	335.55740	0.33556	324.521	18.32	0.00	0	40,000.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Put	1,472.62120	1.47262	1,457.85740	1.45786	1,472.621	18.32	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Call	308.41230	0.30841	319.06210	0.31906	308.412	18.55	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Put	1,556.51230	1.55651	1,541.36210	1.54136	1,556.512	18.55	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Call	242.88450	0.24288	251.85220	0.25185	242.885	19.71	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Put	1,990.98450	1.99098	1,974.15220	1.97415	1,990.985	19.71	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Call	195.20650	0.19521	202.80450	0.20280	195.207	21.08	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,493.30650		2.49331		2,475.10450	2.47510	2,493.306	21.08	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			10.94310		10.94310		10.96890	10.96890		15.76	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	1,059.89830		1.05990		1,080.81950	1.08082	1,059.898	14.10	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	276.79830		0.27680		271.91950	0.27192	276.798	14.10	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	416.97130		0.41697		429.09540	0.42910	416.971	17.98	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	1,383.87130		1.38387		1,370.19540	1.37020	1,383.871	17.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.01340		11.01340		11.03770	11.03770		16.04	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	20.20320		0.02020		20.00490	0.02000	20.203	16.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	3,033.60320		3.03360		3,057.70490	3.05770	3,033.603	16.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,597.64020		2.59764		2,621.50970	2.62151	2,597.640	15.64	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	34.24020		0.03424		33.80970	0.03381	34.240	15.64	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,549.65320		2.54965		2,573.48700	2.57349	2,549.653	15.54	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	36.25320		0.03625		35.78700	0.03579	36.253	15.54	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	38.37260		0.03837		37.86820	0.03787	38.373	15.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,501.77260		2.50177		2,525.56820	2.52557	2,501.773	15.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	2,079.93680		2.07994		2,103.23020	2.10323	2,079.937	14.70	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	66.53680		0.06654		65.53020	0.06553	66.537	14.70	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,642.12950		1.64213		1,664.37780	1.66438	1,642.130	14.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	128.72950		0.12873		126.67780	0.12668	128.730	14.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	145.44560		0.14545		143.11420	0.14311	145.446	14.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,558.84560		1.55885		1,580.81420	1.58081	1,558.846	14.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,246.87510		1.24688		1,267.44390	1.26744	1,246.875	14.02	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	233.47510		0.23348		229.74390	0.22974	233.475	14.02	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	944.16590		0.94417		962.40330	0.96240	944.166	14.69	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	430.76590		0.43077		424.70330	0.42470	430.766	14.69	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	720.61270		0.72061		712.14640	0.71215	720.613	15.92	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	734.01270		0.73401		749.84640	0.74985	734.013	15.92	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	575.06430		0.57506		588.69520	0.58870	575.064	17.02	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	1,061.66430		1.06166		1,050.99520	1.05100	1,061.664	17.02	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	458.75170		0.45875		470.48830	0.47049	458.752	18.11	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,445.35170		1.44535		1,432.78830	1.43279	1,445.352	18.11	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.39950		10.39950		10.43030	10.43030		13.56	166,392.00	16	640.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	91,198.18080		0.91198		94,310.68110	0.94311	91,198.181	14.46	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	248.18080		0.00248		280.68110	0.00281	248.181	14.46	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	90,212.16020		0.90212		93,325.52030	0.93326	90,212.160	14.43	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	262.16020		0.00262		295.52030	0.00296	262.160	14.43	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	89,226.88880		0.89227		92,341.10850	0.92341	89,226.889	14.40	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	276.88880		0.00277		311.10850	0.00311	276.889	14.40	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	24,865.07410		0.24865		27,591.61040	0.27592	24,865.074	13.38	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	9,915.07410		0.09915		9,561.61040	0.09562	9,915.074	13.38	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	19,099.54760		0.19100		21,599.39290	0.21599	19,099.548	13.47	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	14,149.54760		0.14150		13,569.39290	0.13569	14,149.548	13.47	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	4,524.50900		0.04525		5,720.97030	0.05721	4,524.509	15.30	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	49,574.50900		0.49575		47,690.97030	0.47691	49,574.509	15.30	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.55030		10.55030		10.58010	10.58010		14.56	0.00	0	34.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	38,296.47360		0.38296		40,351.87660	0.40352	38,296.474	14.28	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	32,266.47360		0.32266		31,341.87660	0.31342	32,266.474	14.28	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	37,850.74970		0.37851		39,894.06160	0.39894	37,850.750	14.30	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	32,820.74970		0.32821		31,884.06160	0.31884	32,820.750	14.30	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	37,409.93800		0.37410		39,441.14980	0.39441	37,409.938	14.33	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	33,379.93800		0.33380		32,431.14980	0.32431	33,379.938	14.33	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.69120		10.69120		10.71880	10.71880		15.01	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	48,955.42240		0.48955		50,753.45170	0.50753	48,955.422	14.98	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	48,835.42240		0.48835		47,873.45170	0.47873	48,835.422	14.98	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	48,563.67590		0.48564		50,353.66050	0.50354	48,563.676	15.01	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	49,443.67590		0.49444		48,473.66050	0.48474	49,443.676	15.01	0.00	0	0.00





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	0.09	Call	1,651.86700	0.01652		1,725.32360	0.01725	1,651.867	16.73	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	17.66700	0.00018		15.82360	0.00016	17.667	16.73	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	790.19710	0.00790		851.50920	0.00852	790.197	16.33	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	155.99710	0.00156		142.00920	0.00142	155.997	16.33	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	298.24210	0.00298		334.25100	0.00334	298.242	18.08	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	664.04210	0.00664		624.75100	0.00625	664.042	18.08	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.94020	13.94020		13.92640	13.92640		12.67	5,129,993.60	368	74,274.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,740.21690	2.74022		2,726.43690	2.72644	2,740.217	19.83	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	0.01690	0.00002		0.03690	0.00004	0.017	19.83	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,497.24170	2.49724		2,483.48470	2.48348	2,497.242	19.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	0.04170	0.00004		0.08470	0.00008	0.042	19.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,447.25020	2.44725		2,433.50040	2.43350	2,447.250	18.89	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	0.05020	0.00005		0.10040	0.00010	0.050	18.89	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,397.26040	2.39726		2,383.51900	2.38352	2,397.260	18.73	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	0.06040	0.00006		0.11900	0.00012	0.060	18.73	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Call	1,690.99520	1.69100		1,677.67720	1.67768	1,690.995	16.47	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Put	0.79520	0.00080		1.27720	0.00128	0.795	16.47	0.00	0	22,875.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Put	0.95140	0.00095		1.50670	0.00151	0.951	16.31	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Call	1,641.15140	1.64115		1,627.90670	1.62791	1,641.151	16.31	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,442.13850	1.44214		1,429.30450	1.42930	1,442.139	15.68	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	1.93850	0.00194		2.90450	0.00290	1.938	15.68	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,342.81870	1.34282		1,330.23290	1.33023	1,342.819	15.25	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	2.61870	0.00262		3.83290	0.00383	2.619	15.25	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Put	3.37780	0.00338		4.84690	0.00485	3.378	14.72	0.00	0	25,925.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Call	1,243.57780	1.24358		1,231.24690	1.23125	1,243.578	14.72	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Call	1,194.04570	1.19405		1,181.86290	1.18186	1,194.046	14.46	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Put	3.84570	0.00385		5.46290	0.00546	3.846	14.46	0.00	0	800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Call	1,095.21040	1.09521		1,083.37320	1.08337	1,095.210	13.93	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Put	5.01040	0.00501		6.97320	0.00697	5.010	13.93	0.00	0	15,000.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Put	6.57390	0.00657		8.95990	0.00896	6.574	13.40	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Call	996.77390	0.99677		985.35990	0.98536	996.774	13.40	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	850.21470	0.85021		839.61830	0.83962	850.215	12.60	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	10.01470	0.01001		13.21830	0.01322	10.015	12.60	0.00	0	6,100.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	753.58090	0.75358		743.67890	0.74368	753.581	12.07	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	13.38090	0.01338		17.27890	0.01728	13.381	12.07	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Put	32.47060	0.03247		39.34570	0.03935	32.471	11.99	0.00	0	3,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Call	572.67060	0.57267		565.74570	0.56575	572.671	11.99	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	183.54590	0.18355		186.85570	0.18686	183.546	12.85	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	243.34590	0.24335		260.45570	0.26046	243.346	12.85	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Call	132.99890	0.13300		137.51230	0.13751	132.999	13.40	0.00	0	15,250.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Put	342.79890	0.34280		361.11230	0.36111	342.799	13.40	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Put	536.45440	0.53645		555.29910	0.55530	536.454	14.31	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Call	76.65440	0.07665		81.69910	0.08170	76.654	14.31	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	44.07980	0.04408		48.61580	0.04862	44.080	15.23	0.00	0	12,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	753.87980	0.75388		772.21580	0.77222	753.880	15.23	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Call	18.44100	0.01844		21.57390	0.02157	18.441	16.64	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Put	1,128.24100	1.12824		1,145.17390	1.14517	1,128.241	16.64	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,419.73390	1.41973		1,435.75610	1.43576	1,419.734	17.70	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	9.93390	0.00993		12.15610	0.01216	9.934	17.70	0.00	0	7,500.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.14460	14.14460		14.12850	14.12850		13.48	3,621,017.60	256	26,912.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,681.09290	1.68109		1,667.38830	1.66739	1,681.093	13.51	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	26.49290	0.02649		28.88830	0.02889	26.493	13.51	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,671.42680	1.67143		1,657.74520	1.65775	1,671.427	13.48	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	26.82680	0.02683		29.24520	0.02925	26.827	13.48	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,661.76540	1.66177		1,648.10700	1.64811	1,661.765	13.45	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	27.16540	0.02717		29.60700	0.02961	27.165	13.45	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
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,527.03360		1.52703		1,513.72530	1.51373	1,527.034	12.98	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	32.43360		0.03243		35.22530	0.03523	32.434	12.98	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,340.58140		1.34058		1,328.07280	1.32807	1,340.581	12.62	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	45.98140		0.04598		49.57280	0.04957	45.981	12.62	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	156.72160		0.15672		157.98520	0.15799	156.722	16.41	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	1,362.12160		1.36212		1,379.48520	1.37949	1,362.122	16.41	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.33700		14.33700		14.31690	14.31690		14.04	0.00	0	600.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	883.40470		0.88340		873.73300	0.87373	883.405	13.24	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	336.40470		0.33640		346.83300	0.34683	336.405	13.24	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	340.74160		0.34074		351.24110	0.35124	340.742	13.26	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	877.74160		0.87774		868.14110	0.86814	877.742	13.26	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	872.10950		0.87211		862.57990	0.86258	872.109	13.27	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	345.10950		0.34511		355.67990	0.35568	345.109	13.27	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.55700		14.55700		14.53370	14.53370		14.67	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	871.87120		0.87187		862.27130	0.86227	871.871	14.33	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	654.87120		0.65487		668.57130	0.66857	654.871	14.33	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	867.51970		0.86752		857.97600	0.85798	867.520	14.35	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	660.51970		0.66052		674.27600	0.67428	660.520	14.35	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	863.19080		0.86319		853.70300	0.85370	863.191	14.37	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	666.19080		0.66619		680.00300	0.68000	666.191	14.37	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.77860		14.77860		14.75210	14.75210		15.09	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	377.92000		0.37792		387.82910	0.38783	377.920	13.68	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,466.52000		1.46652		1,449.92910	1.44993	1,466.520	13.68	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,460.12600		1.46013		1,443.59240	1.44359	1,460.126	13.69	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	381.52600		0.38153		391.49240	0.39149	381.526	13.69	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,453.75270		1.45375		1,437.27660	1.43728	1,453.753	13.70	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	385.15270		0.38515		395.17660	0.39518	385.153	13.70	0.00	0	0.00
2025	On 07/11/2013	Bond Future			110.11212		110.11212		110.11212	110.11212			0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.59097		110.59097		110.59075	110.59075			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	399.03000		0.39903		399.25000	0.39925	399.030		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	409.03000		0.40903		409.25000	0.40925	409.030		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	419.03000		0.41903		419.25000	0.41925	419.030		0.00	0	0.00
2038	On 07/11/2013	Bond Future			106.05852		106.05852		106.05852	106.05852			0.00	0	0.00
2038	On 06/02/2014	Bond Future			106.43763		106.43763		106.43587	106.43587			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	552.37000		0.55237		554.13000	0.55413	552.370		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	562.37000		0.56237		564.13000	0.56413	562.370		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	572.37000		0.57237		574.13000	0.57413	572.370		0.00	0	0.00
2050	On 07/11/2013	Bond Future			111.06516		111.06516		111.06516	111.06516			0.00	0	0.00
2050	On 06/02/2014	Bond Future			111.44778		111.44778		111.44590	111.44590			0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	1,457.78000		1.45778		1,455.90000	1.45590	1,457.780		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	1,447.78000		1.44778		1,445.90000	1.44590	1,447.780		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Call	1,437.78000		1.43778		1,435.90000	1.43590	1,437.780		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL37	On 06/02/2014	Index Future			412.18300		412.18300		413.89400	413.89400			0.00	0	0.00
AL37	On 08/05/2014	Index Future			417.61600		417.61600		419.35400	419.35400			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			483.93500		483.93500		486.40800	486.40800			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			490.31300		490.31300		492.82400	492.82400			0.00	0	0.00
ALBI	On 06/02/2014	Index Future			435.09600		435.09600		437.02100	437.02100			0.00	0	785.00
ALBI	On 08/05/2014	Index Future			440.83100		440.83100		442.78600	442.78600			0.00	0	85.00
ALBI	On 07/08/2014	Index Future			446.97900		446.97900		448.95800	448.95800			0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.71110		9.71110		9.75350	9.75350		11.96	301,044.10	31	9,584.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,411.34480		1.41134		1,453.80520	1.45381	1,411.345	18.17	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	0.24480		0.00024		0.30520	0.00031	0.245	18.17	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	1,112.21500		1.11222		1,154.75390	1.15475	1,112.215	16.85	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	1.11500		0.00112		1.25390	0.00125	1.115	16.85	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	16.26070		0.01626		14.81740	0.01482	16.261	11.61	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	427.36070		0.42736		468.31740	0.46832	427.361	11.61	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	294.51280		0.29451		332.55110	0.33255	294.513	11.74	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	43.41280		0.04341		39.05110	0.03905	43.413	11.74	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	286.93420		0.28693		324.71290	0.32471	286.934	11.75	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	45.83420		0.04583		41.21290	0.04121	45.834	11.75	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	48.35390		0.04835		43.46330	0.04346	48.354	11.75	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	279.45390		0.27945		316.96330	0.31696	279.454	11.75	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	197.87470		0.19787		231.40740	0.23141	197.875	11.85	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	86.77470		0.08677		77.90740	0.07791	86.775	11.85	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	10.92810		0.01093		16.86570	0.01687	10.928	13.10	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	599.82810		0.59983		563.36570	0.56337	599.828	13.10	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	4.42640		0.00443		7.32740	0.00733	4.426	15.17	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	893.32640		0.89333		853.82740	0.85383	893.326	15.17	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.79070		9.79070		9.83230	9.83230		11.98	0.00	0	2,863.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	444.46760		0.44447		476.21810	0.47622	444.468	11.85	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	143.76760		0.14377		133.91810	0.13392	143.768	11.85	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	437.96650		0.43797		469.51770	0.46952	437.967	11.85	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	147.26650		0.14727		137.21770	0.13722	147.266	11.85	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	431.52420		0.43152		462.87440	0.46287	431.524	11.86	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	150.82420		0.15082		140.57440	0.14057	150.824	11.86	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.86420		9.86420		9.90340	9.90340		12.10	0.00	0	250.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	352.23840		0.35224		375.00940	0.37501	352.238	12.10	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	378.03840		0.37804		361.60940	0.36161	378.038	12.10	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	383.43220		0.38343		366.83530	0.36684	383.432	12.10	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	347.63220		0.34763		370.23530	0.37024	347.632	12.10	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	343.37960		0.34338		365.81790	0.36582	343.380	12.12	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	389.17960		0.38918		372.41790	0.37242	389.180	12.12	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.94900		9.94900		9.98840	9.98840		12.27	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	666.84000		0.66684		695.32440	0.69532	666.840	12.10	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	257.84000		0.25784		246.92440	0.24692	257.840	12.10	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	660.71830		0.66072		689.07630	0.68908	660.718	12.11	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	261.71830		0.26172		250.67630	0.25068	261.718	12.11	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	654.63000		0.65463		682.86110	0.68286	654.630	12.11	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	265.63000		0.26563		254.46110	0.25446	265.630	12.11	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.91820		9.91820		9.93710	9.93710		12.90	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	140.64630		0.14065		156.93430	0.15693	140.646	12.90	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	162.44630		0.16245		159.83430	0.15983	162.446	12.90	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	135.95100		0.13595		152.03770	0.15204	135.951	12.90	0.00	0	0.00

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	9.95	Put	167.75100		0.16775		164.93770	0.16494	167.751	12.90	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	131.73380		0.13173		147.63390	0.14763	131.734	12.92	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	173.53380		0.17353		170.53390	0.17053	173.534	12.92	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			10.03830		10.03830		10.05600	10.05600		12.80	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	349.02450		0.34902		362.62360	0.36262	349.024	12.70	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	250.72450		0.25072		246.62360	0.24662	250.725	12.70	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	343.88850		0.34389		357.40460	0.35740	343.888	12.71	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	255.58850		0.25559		251.40460	0.25140	255.588	12.71	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	338.80690		0.33881		352.23940	0.35224	338.807	12.72	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	260.50690		0.26051		256.23940	0.25624	260.507	12.72	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			123.11780		123.11780		-143.74970	-143.74970			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			677.46900		677.46900		691.53780	691.53780			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			565.18700		565.18700		600.68330	600.68330			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			309.84320		309.84320		314.53860	314.53860			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			25.83080		25.83080		34.33880	34.33880			0.00	0	0.00
CF CANDO CAFB	On 21/11/2013	Can-Do Future			67.83770		67.83770		73.76530	73.76530			0.00	0	1,100.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			127.09000		127.09000		-147.25690	-147.25690			0.00	0	2,304.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future			758.74000		758.74000		775.21480	775.21480			0.00	0	1,499.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			692.02000		692.02000		707.93590	707.93590			0.00	0	26,600.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.30760		11.30760		11.32320	11.32320		12.56	0.00	0	587.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	534.86590		0.53487		552.08230	0.55208	534.866	12.02	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	17.26590		0.01727		18.88230	0.01888	17.266	12.02	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	525.91850		0.52592		543.17620	0.54318	525.918	12.03	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	18.31850		0.01832		19.97620	0.01998	18.318	12.03	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	517.02150		0.51702		534.31970	0.53432	517.022	12.04	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	19.42150		0.01942		21.11970	0.02112	19.422	12.04	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.48130		11.48130		11.49570	11.49570		13.60	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	455.80340		0.45580		468.55560	0.46856	455.803	13.19	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	264.50340		0.26450		262.85560	0.26286	264.503	13.19	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	450.63370		0.45063		463.33960	0.46334	450.634	13.21	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	269.33370		0.26933		267.63960	0.26764	269.334	13.21	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	445.51450		0.44551		458.17360	0.45817	445.514	13.23	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	274.21450		0.27421		272.47360	0.27247	274.215	13.23	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.70940		1.70940		1.71400	1.71400		12.97	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	656.79250		0.06568		702.60470	0.07026	656.793	13.01	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	62.79250		0.00628		62.60470	0.00626	62.793	13.01	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	577.30850		0.05773		622.29910	0.06223	577.308	13.00	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	83.30850		0.00833		82.29910	0.00823	83.309	13.00	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	502.53360		0.05025		546.38540	0.05464	502.534	12.99	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	108.53360		0.01085		106.38540	0.01064	108.534	12.99	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.72810		1.72810		1.73250	1.73250		14.18	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	750.91310		0.07509		784.80800	0.07848	750.913	13.46	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	369.91310		0.03699		359.80800	0.03598	369.913	13.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	697.47410		0.06975		730.29210	0.07303	697.474	13.58	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	416.47410		0.04165		405.29210	0.04053	416.474	13.58	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	647.10210		0.06471		678.81430	0.06788	647.102	13.70	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	466.10210		0.04661		453.81430	0.04538	466.102	13.70	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			114.63905		114.63905		114.63905	114.63905			0.00	0	0.00
EL28	On 06/02/2014	Bond Future			113.04041		113.04041		113.03827	113.03827			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	2,050.41000		2.05041		2,048.27000	2.04827	2,050.410		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	2,040.41000		2.04041		2,038.27000	2.03827	2,040.410		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	2,030.41000		2.03041		2,028.27000	2.02827	2,030.410		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 07/11/2013	Bond Future			9.57500		82.90010		9.57500	82.90010			0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.88245		82.60972		9.82699	83.01061			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	2,526.45000		2.52645		2,125.56000	2.12556	2,526.450		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	2,450.92000		2.45092		2,050.03000	2.05003	2,450.920		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	2,375.50000		2.37550		1,974.61000	1.97461	2,375.500		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			10.00762		79.91628		9.95014	80.32348			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	3,409.93000		3.40993		3,002.73000	3.00273	3,409.930		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	3,334.64000		3.33464		2,927.44000	2.92744	3,334.640		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	3,259.45000		3.25945		2,852.25000	2.85225	3,259.450		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			434.77500		434.77500		436.64300	436.64300			13,043,250.00	3	369.00
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	52,150.00000		5.21500		33,470.00000	3.34700	52,150.000		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	52,250.00000		5.22500		33,570.00000	3.35700	52,250.000		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	52,350.00000		5.23500		33,670.00000	3.36700	52,350.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			446.64900		446.64900		448.57000	448.57000			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	133,410.00000		13.34100		114,200.00000	11.42000	133,410.000		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	133,510.00000		13.35100		114,300.00000	11.43000	133,510.000		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	133,610.00000		13.36100		114,400.00000	11.44000	133,610.000		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			200.89900		200.89900		200.96700	200.96700			10,044,950.00	5	1,328.00
IGOV	On 08/05/2014	Index Future			203.57100		203.57100		203.64200	203.64200			0.00	0	7.00
ILBI	On 06/02/2014	Index Future			551.49500		551.49500		543.88200	543.88200			0.00	0	186.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.19000		94.81000		5.16000	94.84000			0.00	0	100.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.23000		94.77000		5.19000	94.81000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.26000		94.74000		5.23000	94.77000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.37000		94.63000		5.31000	94.69000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.46000		94.54000		5.33000	94.67000			0.00	0	400.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.61000		94.39000		5.49000	94.51000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.90000		94.10000		5.72000	94.28000			23,553,750.00	1,000	3,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.37000		93.63000		6.15000	93.85000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.69000		93.31000		6.43000	93.57000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.01000		92.99000		6.73000	93.27000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.31000		92.69000		7.01000	92.99000			0.00	0	2,100.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.61000		92.39000		7.29000	92.71000			0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.55640		8.55640		8.60560	8.60560		9.40	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	421.63460		0.42163		469.80940	0.46981	421.635	10.22	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	5.23460		0.00523		4.20940	0.00421	5.235	10.22	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	411.97540		0.41198		460.06660	0.46007	411.975	10.15	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	5.57540		0.00558		4.46660	0.00447	5.575	10.15	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	402.49110		0.40249		450.47250	0.45047	402.491	10.13	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	6.09110		0.00609		4.87250	0.00487	6.091	10.13	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.63530		8.63530		8.68350	8.68350		10.80	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	545.97760		0.54598		588.09740	0.58810	545.978	10.82	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	50.67760		0.05068		44.59740	0.04460	50.678	10.82	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	537.63110		0.53763		579.56710	0.57957	537.631	10.80	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	52.33110		0.05233		46.06710	0.04607	52.331	10.80	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	529.33060		0.52933		571.07860	0.57108	529.331	10.78	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	54.03060		0.05403		47.57860	0.04758	54.031	10.78	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			9.58700		9.58700	0.10429	9.51870	9.51870		16.40	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	1,389.26180		0.13893	0.10429	1,200.08810	0.12001	1,389.262	16.33	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	2,419.26180		0.24193	0.10429	2,913.08810	0.29131	2,419.262	16.33	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	1,348.92790		0.13489	0.10429	1,164.76330	0.11648	1,348.928	16.33	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	2,478.92790		0.24789	0.10429	2,977.76330	0.29778	2,478.928	16.33	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	1,309.41910		0.13094	0.10429	1,130.19600	0.11302	1,309.419	16.32	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	2,539.41910		0.25394	0.10429	3,043.19600	0.30432	2,539.419	16.32	0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.82000		101.08850		7.82000	101.08850			0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.11692		101.18474		8.02446	101.76280			0.00	0	11,259.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	1,744.47000		1.74447		1,166.41000	1.16641	1,744.470		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	1,680.79000		1.68079		1,102.73000	1.10273	1,680.790		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	1,617.15000		1.61715		1,039.09000	1.03909	1,617.150		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R023	On 08/05/2014	Bond Future			8.22574	98.60159		8.12928	99.18853			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	3,953.06000	3.95306	3,366.12000	3.36612	3,953.060			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	3,889.31000	3.88931	3,302.37000	3.30237	3,889.310			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	3,825.61000	3.82561	3,238.67000	3.23867	3,825.610			0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.07500	114.88367		6.07500	114.88367		2.26	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.38421	116.12992		6.28031	116.29595		2.02	0.00	0	32,209.00
R157	On 06/02/2014	Bond Future	5.64	Call	83.77000	0.08377	116.02000	0.11602		83.770	1.98	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,280.60000	1.28060	1,146.82000	1.14682	1,280.600		1.98	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	86.25000	0.08625	119.18000	0.11918	86.250		1.98	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,266.88000	1.26688	1,133.78000	1.13378	1,266.880		1.98	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	88.79000	0.08879	122.40000	0.12240	88.790		1.98	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,253.23000	1.25323	1,120.81000	1.12081	1,253.230		1.98	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.59865	110.85255		6.47250	111.02213		1.86	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	54.70000	0.05470	73.23000	0.07323	54.700		1.79	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,969.71000	1.96971	1,818.66000	1.81866	1,969.710		1.79	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	55.88000	0.05588	74.71000	0.07471	55.880		1.79	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,957.13000	1.95713	1,806.38000	1.80638	1,957.130		1.79	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	57.07000	0.05707	76.21000	0.07621	57.070		1.79	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,944.56000	1.94456	1,794.12000	1.79412	1,944.560		1.79	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.82363	112.40064		6.66732	112.57139		1.63	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	590.44000	0.59044	679.57000	0.67957	590.440		1.65	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	681.74000	0.68174	600.12000	0.60012	681.740		1.65	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	596.02000	0.59602	685.62000	0.68562	596.020		1.65	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	676.40000	0.67640	595.25000	0.59525	676.400		1.65	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	601.62000	0.60162	691.69000	0.69169	601.620		1.65	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	671.08000	0.67108	590.40000	0.59040	671.080		1.65	0.00	0	0.00
R157	On 06/11/2014	Bond Future			7.22588	107.14062		7.01995	107.31371		1.63	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	338.52000	0.33852	397.78000	0.39778	338.520		1.62	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,213.89000	1.21389	1,100.06000	1.10006	1,213.890		1.62	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	341.11000	0.34111	400.68000	0.40068	341.110		1.62	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,207.97000	1.20797	1,094.45000	1.09445	1,207.970		1.62	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	343.71000	0.34371	403.59000	0.40359	343.710		1.62	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,202.07000	1.20207	1,088.86000	1.08886	1,202.070		1.62	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 07/11/2013	Bond Future			8.13500	122.96216		8.13500	122.96216		11.68	0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.40900	117.72095		8.34798	118.24973		12.84	35,316,285.00	300	55,933.00
R186	On 06/02/2014	Bond Future	7.74	Call	891.83000	0.89183	1,053.22000	1.05322	891.830		12.66	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	6,877.65000	6.87765	6,510.26000	6.51026	6,877.650		12.66	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	911.41000	0.91141	1,075.13000	1.07513	911.410		12.66	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	6,804.63000	6.80463	6,439.57000	6.43957	6,804.630		12.66	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	931.30000	0.93130	1,097.38000	1.09738	931.300		12.66	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	6,732.01000	6.73201	6,369.31000	6.36931	6,732.010		12.66	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	4,632.89000	4.63289	5,036.08000	5.03608	4,632.890		13.09	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,738.87000	1.73887	1,613.28000	1.61328	1,738.870		13.09	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.51484	119.27237		8.45139	119.80947		12.81	0.00	0	540.00
R186	On 08/05/2014	Bond Future	7.09	Call	628.66000	0.62866	718.84000	0.71884	628.660		12.44	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	13,579.80000	13.57980	13,132.88000	13.13288	13,579.800		12.44	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 08/05/2014	Bond Future	7.10	Call	639.42000		0.63942		730.77000	0.73077	639.420	12.44	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	13,492.82000		13.49282	13,047.07000	13.04700	13.04700	13,492.820	12.44	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	650.33000		0.65033		742.84000	0.74284	650.330	12.44	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	13,406.10000		13.40610	12,961.51000	12.96151	12.96151	13,406.100	12.44	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,224.89000		1.22489		1,371.12000	1.37112	1,224.890	12.53	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	10,251.21000		10.25121	9,860.34000	9.86034	9.86034	10,251.210	12.53	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	4,234.92000		4.23492		4,552.07000	4.55207	4,234.920	12.93	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	4,360.23000		4.36023	4,140.28000	4.14028	4.14028	4,360.230	12.93	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future			8.61358		115.64586		8.54792	116.18924		13.01	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	6,649.14000		6.64914	6,377.32000	6.37732	6.37732	6,649.140	12.93	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	3,936.07000		3.93607	4,207.63000	4.20763	4.20763	3,936.070	12.93	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	3,971.45000		3.97145	4,244.45000	4.24445	4.24445	3,971.450	12.94	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	6,599.34000		6.59934	6,328.96000	6.32896	6.32896	6,599.340	12.94	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,007.02000		4.00702	4,281.46000	4.28146	4.28146	4,007.020	12.94	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	6,549.81000		6.54981	6,280.87000	6.28087	6.28087	6,549.810	12.94	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	6,512.97000		6.51297	6,870.35000	6.87035	6.87035	6,512.970	13.21	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	4,024.12000		4.02412	3,838.12000	3.83812	3.83812	4,024.120	13.21	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.71946		117.23881		8.65131	117.78971		13.01	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	3,996.44000		3.99644	4,245.84000	4.24584	4.24584	3,996.440	12.88	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	8,801.93000		8.80193	8,500.43000	8.50043	8.50043	8,801.930	12.88	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	4,028.42000		4.02842	4,279.05000	4.27905	4.27905	4,028.420	12.88	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	8,748.60000		8.74860	8,448.33000	8.44833	8.44833	8,748.600	12.88	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	4,060.54000		4.06054	4,312.40000	4.31240	4.31240	4,060.540	12.89	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	8,695.50000		8.69550	8,396.46000	8.39646	8.39646	8,695.500	12.89	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	8,032.89000		8.03289	8,401.16000	8.40116	8.40116	8,032.890	13.33	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	4,482.82000		4.48282	4,300.19000	4.30019	4.30019	4,482.820	13.33	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/11/2013	Bond Future			280.86022		280.86022		280.86022	280.86022			0.00	0	0.00
R197	On 06/02/2014	Bond Future			278.92399		278.92399		278.92510	278.92510			0.00	0	2,049.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	1,066.01000		1.06601	1,064.90000	1.06490	1.06490	1,066.010		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	1,076.01000		1.07601	1,074.90000	1.07490	1.07490	1,076.010		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	1,086.01000		1.08601	1,084.90000	1.08490	1.08490	1,086.010		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.81000		107.63078		4.81000	107.63078		1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.71530		104.59042		4.75285	104.55833		1.00	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	503.11000		0.50311	480.12000	0.48012	0.48012	503.110		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	56.13000		0.05613	65.23000	0.06523	0.06523	56.130		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	509.96000		0.50996	486.79000	0.48679	0.48679	509.960		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	54.49000		0.05449	63.41000	0.06341	0.06341	54.490		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	516.98000		0.51698	493.64000	0.49364	0.49364	516.980		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	53.02000		0.05302	61.77000	0.06177	0.06177	53.020		0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.46400		105.96876		4.51544	105.93749		0.77	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	323.52000		0.32352	306.48000	0.30648	0.30648	323.520		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	155.95000		0.15595	170.18000	0.17018	0.17018	155.950		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	327.25000		0.32725	310.08000	0.31008	0.31008	327.250		0.00	0	0.00

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	153.62000		0.15362		167.72000	0.16772	153.620	0.78	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	331.00000		0.33100		313.70000	0.31370	331.000	0.78	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	151.31000		0.15131		165.28000	0.16528	151.310	0.78	0.00	0	0.00
R201	On 07/08/2014	Bond Future			3.61427		103.03841		3.70414	103.00562		0.48	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	625.08000		0.62508		595.64000	0.59564	625.080	0.50	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	16.93000		0.01693		20.28000	0.02028	16.930	0.50	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	628.39000		0.62839		598.90000	0.59890	628.390	0.50	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	16.63000		0.01663		19.93000	0.01993	16.630	0.50	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	631.69000		0.63169		602.16000	0.60216	631.690	0.50	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	16.33000		0.01633		19.59000	0.01959	16.330	0.50	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/11/2013	Bond Future			209.55103		209.55103		209.55103	209.55103			0.00	0	0.00
R202	On 06/02/2014	Bond Future			209.48440		209.48440		209.48160	209.48160			0.00	0	43,449.00
R202	On 06/02/2014	Bond Future	208.99	Call	494.40000		0.49440		491.60000	0.49160	494.400		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	484.40000		0.48440		481.60000	0.48160	484.400		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	474.40000		0.47440		471.60000	0.47160	474.400		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 07/11/2013	Bond Future			6.78000		106.20417		6.78000	106.20417		4.57	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.09206		106.99786		6.98006	107.35591		4.37	0.00	0	8,517.00
R203	On 06/02/2014	Bond Future	5.95	Call	48.08000		0.04808		75.18000	0.07518	48.080		0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,771.45000		3.77145		3,440.50000	3.44050	3,771.450		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	91.47000		0.09147		135.88000	0.13588	91.470		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,184.14000		3.18414		2,870.50000	2.87050	3,184.140		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	94.42000		0.09442		139.91000	0.13991	94.420		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,154.02000		3.15402		2,841.46000	2.84146	3,154.020		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	97.45000		0.09745		144.03000	0.14403	97.450		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,123.99000		3.12399		2,812.52000	2.81252	3,123.990		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	569.94000		0.56994		727.36000	0.72736	569.940		0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,377.89000		1.37789		1,177.26000	1.17726	1,377.890		0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.24283		104.24767		7.12073	104.61168		4.44	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	109.40000		0.10940		145.66000	0.14566	109.400		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,702.24000		4.70224		4,374.49000	4.37449	4,702.240		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	111.74000		0.11174		148.62000	0.14862	111.740		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,673.20000		4.67320		4,346.07000	4.34607	4,673.200		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	114.12000		0.11412		151.62000	0.15162	114.120		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,644.20000		4.64420		4,317.69000	4.31769	4,644.200		0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	776.61000		0.77661		926.08000	0.92608	776.610		0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,983.59000		1.98359		1,769.05000	1.76905	1,983.590		0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,551.47000		1.55147		1,774.88000	1.77488	1,551.470		0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,085.22000		1.08522		944.62000	0.94462	1,085.220		0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.38556		105.70294		7.25258	106.07094		4.13	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	859.79000		0.85979		1,003.12000	1.00312	859.790		0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,380.02000		2.38002		2,155.35000	2.15535	2,380.020		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,649.39000		1.64939		1,473.35000	1.47335	1,649.390		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,385.11000		1.38511		1,577.07000	1.57707	1,385.110		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,635.34000		1.63534		1,460.37000	1.46037	1,635.340		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,398.76000		1.39876		1,591.79000	1.59179	1,398.760		0.00	0	0.00

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 07/08/2014	Bond Future	7.31	Call	1,412.48000		1.41248		1,606.58000	1.60658	1,412.480	4.18	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,621.38000		1.62138		1,447.48000	1.44748	1,621.380	4.18	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.56784		102.99832		7.42154	103.37138		4.13	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	918.52000		0.91852		1,056.93000	1.05693	918.520	4.11	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,791.46000		2.79146		2,556.81000	2.55681	2,791.460	4.11	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	927.31000		0.92731		1,066.59000	1.06659	927.310	4.11	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,774.23000		2.77423		2,540.45000	2.54045	2,774.230	4.11	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	936.15000		0.93615		1,076.31000	1.07631	936.150	4.11	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,757.05000		2.75705		2,524.15000	2.52415	2,757.050	4.11	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/11/2013	Bond Future			9.04000		97.17246		9.04000	97.17246			0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.32961		92.45549		9.25852	93.08481			0.00	0	1,652.00
R2037	On 06/02/2014	Bond Future	9.37	Call	354.48000		0.35448		983.80000	0.98380	354.480		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	441.91000		0.44191		1,071.23000	1.07123	441.910		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	529.20000		0.52920		1,158.52000	1.15852	529.200		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			9.43587		93.67378		9.36234	94.31258			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	0.00000		0.00000		66.88000	0.06688	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	571.92000		0.57192		0.00000	0.00000	571.920		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	0.00000		0.00000		154.08000	0.15408	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	484.72000		0.48472		0.00000	0.00000	484.720		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	0.00000		0.00000		241.14000	0.24114	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	397.66000		0.39766		0.00000	0.00000	397.660		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.53874		90.72360		9.46290	91.37036			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	4,393.85000		4.39385		3,747.09000	3.74709	4,393.850		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	4,302.41000		4.30241		3,655.65000	3.65565	4,302.410		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	4,211.11000		4.21111		3,564.35000	3.56435	4,211.110		0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.05500		107.12974		7.05500	107.12974		5.83	0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.35397		103.72725		7.23316	104.22268		6.11	0.00	0	28,279.00
R204	On 06/02/2014	Bond Future	6.39	Call	139.03000		0.13903		206.38000	0.20638	139.030		5.99	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,174.76000		4.17476		3,746.68000	3.74668	4,174.760		5.99	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	143.26000		0.14326		212.14000	0.21214	143.260		5.99	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,136.14000		4.13614		3,709.59000	3.70959	4,136.140		5.99	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	147.59000		0.14759		218.01000	0.21801	147.590		5.99	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,097.64000		4.09764		3,672.63000	3.67263	4,097.640		5.99	0	0.00
R204	On 08/05/2014	Bond Future			7.48815		105.09424		7.35899	105.59744		5.86	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	169.44000		0.16944		226.32000	0.22632	169.440		5.66	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,989.07000		5.98907		5,542.75000	5.54275	5,989.070		5.66	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	172.93000		0.17293		230.73000	0.23073	172.930		5.66	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,951.01000		5.95101		5,505.61000	5.50561	5,951.010		5.66	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	176.48000		0.17648		235.21000	0.23521	176.480		5.66	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,913.02000		5.91302		5,468.55000	5.46855	5,913.020		5.66	0	0.00
R204	On 07/08/2014	Bond Future			7.61426		102.52956		7.47647	103.03870		5.92	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,439.20000		2.43920		2,186.54000	2.18654	2,439.200		5.97	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,794.78000		1.79478		2,051.26000	2.05126	1,794.780		5.97	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,811.91000		1.81191		2,069.82000	2.06982	1,811.910		5.97	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,419.22000		2.41922		2,167.99000	2.16799	2,419.220		5.97	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 07/08/2014	Bond Future	7.46	Call	1,829.13000		1.82913		2,088.48000	2.08848	1,829.130	5.97	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,399.34000		2.39934		2,149.55000	2.14955	2,399.340	5.97	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,434.88000		2.43488		2,739.00000	2.73900	2,434.880	6.05	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,826.59000		1.82659		1,621.57000	1.62157	1,826.590	6.05	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.76048		103.94181		7.61267	104.45796		5.92	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,322.35000		1.32235		1,515.03000	1.51503	1,322.350	5.87	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	4,048.64000		4.04864		3,725.17000	3.72517	4,048.640	5.87	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,334.58000		1.33458		1,528.42000	1.52842	1,334.580	5.87	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	4,024.92000		4.02492		3,702.61000	3.70261	4,024.920	5.87	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,346.88000		1.34688		1,541.88000	1.54188	1,346.880	5.87	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	4,001.27000		4.00127		3,680.12000	3.68012	4,001.270	5.87	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	2,918.90000		2.91890		3,227.67000	3.22767	2,918.900	6.10	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,123.80000		2.12380		1,916.42000	1.91642	2,123.800	6.10	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 07/11/2013	Bond Future			7.35500		101.83563		7.35500	101.83563		7.58	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.65480		98.63237		7.55607	99.09173		7.77	0.00	0	18,702.00
R207	On 06/02/2014	Bond Future	6.64	Call	170.80000		0.17080		235.25000	0.23525	170.800	7.57	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,020.16000		5.02016		4,625.25000	4.62525	5,020.160	7.57	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	175.65000		0.17565		241.46000	0.24146	175.650	7.58	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,975.81000		4.97581		4,582.26000	4.58226	4,975.810	7.58	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	180.61000		0.18061		247.80000	0.24780	180.610	7.58	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,931.61000		4.93161		4,539.44000	4.53944	4,931.610	7.58	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.78470		99.93218		7.68021	100.39874		7.63	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	201.89000		0.20189		253.61000	0.25361	201.890	7.40	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,627.84000		7.62784		7,213.00000	7.21300	7,627.840	7.40	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	205.75000		0.20575		258.25000	0.25825	205.750	7.40	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,583.04000		7.58304		7,168.98000	7.16898	7,583.040	7.40	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	209.68000		0.20968		262.97000	0.26297	209.680	7.40	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,538.33000		7.53833		7,125.06000	7.12506	7,538.330	7.40	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.90773		97.68654		7.79743	98.15860		7.77	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,166.77000		2.16677		2,403.48000	2.40348	2,166.770	7.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	3,101.31000		3.10131		2,865.96000	2.86596	3,101.310	7.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	3,077.43000		3.07743		2,843.33000	2.84333	3,077.430	7.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,186.05000		2.18605		2,424.01000	2.42401	2,186.050	7.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,205.44000		2.20544		2,444.64000	2.44464	2,205.440	7.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	3,053.68000		3.05368		2,820.82000	2.82082	3,053.680	7.76	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.04093		99.03206		7.92412	99.51065		7.77	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,820.62000		1.82062		2,013.75000	2.01375	1,820.620	7.69	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,736.16000		4.73616		4,450.70000	4.45070	4,736.160	7.69	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,835.71000		1.83571		2,029.87000	2.02987	1,835.710	7.69	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,708.91000		4.70891		4,424.48000	4.42448	4,708.910	7.69	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	1,850.88000		1.85088		2,046.07000	2.04607	1,850.880	7.69	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,681.76000		4.68176		4,398.36000	4.39836	4,681.760	7.69	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207/R203	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/11/2013		Bond Future	7.53000	96.43006		7.53000	96.43006		8.31	0.00	0	0.00
R208	On 06/02/2014		Bond Future	7.83311	96.63870		7.74022	97.12245		8.63	0.00	0	10,360.00
R208	On 06/02/2014	6.74	Call	137.92000	0.13792		192.19000	0.19219	137.920	8.43	0.00	0	0.00
R208	On 06/02/2014	6.74	Put	6,029.11000	6.02911		5,599.63000	5.59963	6,029.110	8.43	0.00	0	0.00
R208	On 06/02/2014	6.75	Call	142.22000	0.14222		197.78000	0.19778	142.220	8.43	0.00	0	0.00
R208	On 06/02/2014	6.75	Put	5,977.50000	5.97750		5,549.31000	5.54931	5,977.500	8.43	0.00	0	0.00
R208	On 06/02/2014	6.76	Call	146.64000	0.14664		203.49000	0.20349	146.640	8.43	0.00	0	0.00
R208	On 06/02/2014	6.76	Put	5,926.05000	5.92605		5,499.15000	5.49915	5,926.050	8.43	0.00	0	0.00
R208	On 08/05/2014		Bond Future	7.94943	94.51624		7.85190	95.00749		8.70	0.00	0	0.00
R208	On 08/05/2014	6.29	Call	164.54000	0.16454		208.40000	0.20840	164.540	8.42	0.00	0	0.00
R208	On 08/05/2014	6.29	Put	8,969.95000	8.96995		8,522.56000	8.52256	8,969.950	8.42	0.00	0	0.00
R208	On 08/05/2014	6.30	Call	168.01000	0.16801		212.59000	0.21259	168.010	8.42	0.00	0	0.00
R208	On 08/05/2014	6.30	Put	8,917.41000	8.91741		8,470.74000	8.47074	8,917.410	8.42	0.00	0	0.00
R208	On 08/05/2014	6.31	Call	171.53000	0.17153		216.86000	0.21686	171.530	8.42	0.00	0	0.00
R208	On 08/05/2014	6.31	Put	8,864.94000	8.86494		8,419.02000	8.41902	8,864.940	8.42	0.00	0	0.00
R208	On 07/08/2014		Bond Future	8.05830	95.83568		7.95623	96.33281		8.56	0.00	0	0.00
R208	On 07/08/2014	7.79	Put	3,537.98000	3.53798		3,282.74000	3.28274	3,537.980	8.57	0.00	0	0.00
R208	On 07/08/2014	7.79	Call	2,224.26000	2.22426		2,466.15000	2.46615	2,224.260	8.57	0.00	0	0.00
R208	On 07/08/2014	7.80	Call	2,245.97000	2.24597		2,489.26000	2.48926	2,245.970	8.58	0.00	0	0.00
R208	On 07/08/2014	7.80	Put	3,510.32000	3.51032		3,256.48000	3.25648	3,510.320	8.58	0.00	0	0.00
R208	On 07/08/2014	7.81	Call	2,267.81000	2.26781		2,512.49000	2.51249	2,267.810	8.58	0.00	0	0.00
R208	On 07/08/2014	7.81	Put	3,482.83000	3.48283		3,230.38000	3.23038	3,482.830	8.58	0.00	0	0.00
R208	On 07/08/2014	8.28	Call	3,418.45000	3.41845		3,726.10000	3.72610	3,418.450	8.74	0.00	0	0.00
R208	On 07/08/2014	8.28	Put	2,349.72000	2.34972		2,160.24000	2.16024	2,349.720	8.74	0.00	0	630.00
R208	On 06/11/2014		Bond Future	8.18087	93.75925		8.07366	94.26323		8.56	0.00	0	0.00
R208	On 06/11/2014	7.44	Call	1,741.48000	1.74148		1,933.70000	1.93370	1,741.480	8.48	0.00	0	0.00
R208	On 06/11/2014	7.44	Put	5,293.31000	5.29331		4,981.55000	4.98155	5,293.310	8.48	0.00	0	0.00
R208	On 06/11/2014	7.45	Call	1,757.98000	1.75798		1,951.38000	1.95138	1,757.980	8.49	0.00	0	0.00
R208	On 06/11/2014	7.45	Put	5,260.78000	5.26078		4,950.20000	4.95020	5,260.780	8.49	0.00	0	0.00
R208	On 06/11/2014	7.46	Call	1,774.58000	1.77458		1,969.16000	1.96916	1,774.580	8.49	0.00	0	0.00
R208	On 06/11/2014	7.46	Put	5,228.37000	5.22837		4,918.97000	4.91897	5,228.370	8.49	0.00	0	0.00
R208	On 06/11/2014	8.50	Call	4,043.27000	4.04327		4,359.34000	4.35934	4,043.270	8.82	0.00	0	0.00
R208	On 06/11/2014	8.50	Put	2,562.66000	2.56266		2,374.75000	2.37475	2,562.660	8.82	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 07/11/2013		Bond Future	8.92500	75.00004		8.92500	75.00004		17.73	0.00	0	0.00
R209	On 06/02/2014		Bond Future	9.20231	74.58519		9.14673	74.99278		20.00	0.00	0	23,118.00
R209	On 06/02/2014	8.54	Call	1,095.60000	1.09560		1,248.47000	1.24847	1,095.600	19.83	0.00	0	0.00
R209	On 06/02/2014	8.54	Put	6,196.37000	6.19637		5,941.65000	5.94165	6,196.370	19.83	0.00	0	0.00
R209	On 06/02/2014	8.55	Call	1,114.92000	1.11492		1,269.49000	1.26949	1,114.920	19.83	0.00	0	0.00
R209	On 06/02/2014	8.55	Put	6,134.56000	6.13456		5,881.54000	5.88154	6,134.560	19.83	0.00	0	0.00
R209	On 06/02/2014	8.56	Call	1,134.60000	1.13460		1,290.88000	1.29088	1,134.600	19.83	0.00	0	0.00
R209	On 06/02/2014	8.56	Put	6,073.25000	6.07325		5,821.94000	5.82194	6,073.250	19.83	0.00	0	0.00
R209	On 08/05/2014		Bond Future	9.29846	72.42365		9.24107	72.83751		19.70	0.00	0	0.00
R209	On 08/05/2014	7.84	Call	680.75000	0.68075		762.30000	0.76230	680.750	19.18	0.00	0	0.00
R209	On 08/05/2014	7.84	Put	12,469.16000	12.46916		12,136.85000	12.13685	12,469.160	19.18	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
R209	On 08/05/2014	Bond Future	7.85	Call	691.38000		0.69138		773.86000	0.77386	691.380	19.18	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	12,389.13000		12.38913	12,057.75000	12.05775	12,389.130	12,389.130	19.18	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	702.14000		0.70214	785.56000	0.78556	702.140	702.140	19.18	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	12,309.37000		12.30937	11,978.93000	11.97893	12,309.370	12,309.370	19.18	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.38896		73.43484	9.32996	73.85369			19.48	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,785.43000		3.78543	4,004.69000	4.00469	3,785.430	3,785.430	19.37	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	6,319.86000		6.31986	6,120.27000	6.12027	6,319.860	6,319.860	19.37	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,815.62000		3.81562	4,035.90000	4.03590	3,815.620	3,815.620	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	6,275.47000		6.27547	6,076.90000	6.07690	6,275.470	6,275.470	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,845.94000		3.84594	4,067.23000	4.06723	3,845.940	3,845.940	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	6,231.33000		6.23133	6,033.77000	6.03377	6,231.330	6,231.330	19.38	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.48521		71.30146	9.42440	71.72611			19.48	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	3,984.66000		3.98466	4,195.47000	4.19547	3,984.660	3,984.660	19.35	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	7,562.16000		7.56216	7,348.32000	7.34832	7,562.160	7,562.160	19.35	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,013.34000		4.01334	4,225.06000	4.22506	4,013.340	4,013.340	19.35	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	7,515.84000		7.51584	7,302.91000	7.30291	7,515.840	7,515.840	19.35	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,042.13000		4.04213	4,254.76000	4.25476	4,042.130	4,042.130	19.36	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	7,469.74000		7.46974	7,257.72000	7.25772	7,469.740	7,469.740	19.36	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 07/11/2013	Bond Future			159.33445		159.33445	159.33445	159.33445				0.00	0	0.00
R210	On 06/02/2014	Bond Future			160.57095		160.57095	160.95618	160.95618				0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	919.05000		0.91905	533.82000	0.53382	919.050	919.050		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	929.05000		0.92905	543.82000	0.54382	929.050	929.050		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	939.05000		0.93905	553.82000	0.55382	939.050	939.050		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R211	On 07/11/2013	Bond Future			128.84806		128.84806	128.84806	128.84806				0.00	0	0.00
R211	On 06/02/2014	Bond Future			129.03000		129.03000	129.03524	129.03524				0.00	0	522.00
R211	On 06/02/2014	Bond Future	128.99	Call	40.00000		0.04000	45.24000	0.04524	40.000	40.000		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	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Call	30.00000		0.03000	35.24000	0.03524	30.000	30.000		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	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Call	20.00000		0.02000	25.24000	0.02524	20.000	20.000		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	0.000		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 07/11/2013	Bond Future			131.67747		131.67747	131.67747	131.67747				0.00	0	0.00
R212	On 06/02/2014	Bond Future			131.70909		131.70909	131.70994	131.70994				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	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	132.99	Put	1,280.91000		1.28091	1,280.06000	1.28006	1,280.910	1,280.910		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	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Put	1,290.91000		1.29091	1,290.06000	1.29006	1,290.910	1,290.910		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	0.000		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
R212	On 06/02/2014	Bond Future	133.01	Put	1,300.91000	1.30091	1,300.06000	1.30006	1,300.910		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.77000	85.78365	8.77000	85.78365		16.09	0.00	0	0.00
R213	On 06/02/2014	Bond Future			9.06601	85.40290	8.98977	85.97442		17.68	0.00	0	19,947.00
R213	On 06/02/2014	Bond Future	8.29	Call	887.60000	0.88760	1,060.40000	1.06040	887.600	17.43	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	6,985.45000	6.98545	6,586.73000	6.58673	6,985.450	17.43	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	904.37000	0.90437	1,079.36000	1.07936	904.370	17.44	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	6,919.54000	6.91954	6,523.01000	6.52301	6,919.540	17.44	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	921.37000	0.92137	1,098.55000	1.09855	921.370	17.44	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	6,853.97000	6.85397	6,459.63000	6.45963	6,853.970	17.44	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.16746	82.99086	9.08870	83.57083		17.63	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	649.13000	0.64913	751.15000	0.75115	649.130	17.19	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	13,050.44000	13.05044	12,572.49000	12.57249	13,050.440	17.19	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	659.17000	0.65917	762.38000	0.76238	659.170	17.19	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	12,970.78000	12.97078	12,494.02000	12.49402	12,970.780	17.19	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	669.33000	0.66933	773.74000	0.77374	669.330	17.19	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	12,891.36000	12.89136	12,415.80000	12.41580	12,891.360	17.19	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.26431	84.14934	9.18316	84.73659		17.40	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	3,665.95000	3.66595	3,952.67000	3.95267	3,665.950	17.33	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	6,806.04000	6.80604	6,505.51000	6.50551	6,806.040	17.33	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	6,759.70000	6.75970	6,460.57000	6.46057	6,759.700	17.33	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	3,695.62000	3.69562	3,983.74000	3.98374	3,695.620	17.33	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	3,725.42000	3.72542	4,014.94000	4.01494	3,725.420	17.34	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	6,713.58000	6.71358	6,415.85000	6.41585	6,713.580	17.34	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.36920	81.77028	9.28543	82.36562		17.40	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,010.38000	4.01038	4,293.13000	4.29313	4,010.380	17.33	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	7,881.09000	7.88109	7,568.50000	7.56850	7,881.090	17.33	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,039.05000	4.03905	4,323.05000	4.32305	4,039.050	17.33	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	7,834.15000	7.83415	7,522.81000	7.52281	7,834.150	17.33	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,067.84000	4.06784	4,353.07000	4.35307	4,067.840	17.34	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	7,787.42000	7.78742	7,477.31000	7.47731	7,787.420	17.34	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 07/11/2013	Bond Future			9.07000	75.47422	9.07000	75.47422		19.65	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.36574	74.91389	9.31011	75.33050		20.90	0.00	0	2,927.00
R214	On 06/02/2014	Bond Future	8.99	Call	1,857.16000	1.85716	2,067.46000	2.06746	1,857.160	20.80	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	4,751.84000	4.75184	4,545.53000	4.54553	4,751.840	20.80	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	1,884.58000	1.88458	2,096.63000	2.09663	1,884.580	20.80	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	4,699.70000	4.69970	4,495.14000	4.49514	4,699.700	20.80	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	1,912.23000	1.91223	2,126.04000	2.12604	1,912.230	20.80	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	4,647.94000	4.64794	4,445.14000	4.44514	4,647.940	20.80	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.46152	72.61631	9.40408	73.03919		20.88	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	2,734.05000	2.73405	2,939.72000	2.93972	2,734.050	20.75	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	6,334.20000	6.33420	6,116.99000	6.11699	6,334.200	20.75	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	2,762.34000	2.76234	2,969.26000	2.96926	2,762.340	20.75	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	6,283.01000	6.28301	6,067.05000	6.06705	6,283.010	20.75	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,790.79000	2.79079	2,998.97000	2.99897	2,790.790	20.76	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	6,232.11000	6.23211	6,017.41000	6.01741	6,232.110	20.76	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.12500	97.82407	9.12500	97.82407			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R248		On 06/02/2014	Bond Future		9.40785	97.26861	9.35733	97.75354			0.00	0	10,220.00
R248	9.09	Call	Bond Future	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	9.09	Put	Bond Future	3,128.12000	3.12812		2,643.19000	2.64319	3,128.120		0.00	0	0.00
R248	9.10	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	9.10	Put	Bond Future	3,026.85000	3.02685		2,541.92000	2.54192	3,026.850		0.00	0	0.00
R248	9.11	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	9.11	Put	Bond Future	2,925.77000	2.92577		2,440.84000	2.44084	2,925.770		0.00	0	0.00
R248		On 08/05/2014	Bond Future		9.50583	94.12845	9.45357	94.62086			0.00	0	0.00
R248	9.04	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	9.04	Put	Bond Future	4,561.46000	4.56146		4,069.05000	4.06905	4,561.460		0.00	0	0.00
R248	9.05	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	9.05	Put	Bond Future	4,459.33000	4.45933		3,966.92000	3.96692	4,459.330		0.00	0	0.00
R248	9.06	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	9.06	Put	Bond Future	4,357.39000	4.35739		3,864.98000	3.86498	4,357.390		0.00	0	0.00
RAIN		On 13/12/2013	Foreign Exchange Future	20,368.54000	20,368.54000		20,404.77000	20,404.77000			0.00	0	0.00

**Total for Derivatives :** 370,033,251.13    97,553    2 278 601.00

**i-Bonds**

AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.67992			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.72500	104.33389		6.72500	104.31483			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.91091			0.00	0	100,000,000.00
AA05	On 22/03/2019	Spot Bond		8.31000	105.41929		8.31000	105.39559			0.00	0	3,500,000,000.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.74982			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	99.84904			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.17500	96.36875		9.17500	96.34526			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.07500	102.37428		7.07500	102.35461			0.00	0	479,900,000.00
AB07	On 07/03/2014	Spot Bond		5.37500	102.69117		5.37500	102.67630		10,750,000,000,000.00	2,000,000,000	2,010,000,000.00	
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.17268			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.45000	105.71203		8.45000	105.68786		5,239,000,000,000.00	620,000,000	810,000,000.00	
ABCP12	On 20/09/2014	Spot Bond		0.86000	135.27063		0.86000	135.25443			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.25000	131.52317		2.25000	266.70828			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.49446			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.20841			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.54539			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.02907			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.07568			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	101.10662			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.26423			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.43500	106.95710		7.43500	106.93553			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.11996			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		6.62500	103.59263		6.62500	103.57397			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.65762			0.00	600,000,000	150,000,000.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.83997			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.68843			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.68395			0.00	1,200,000,000	300,000,000.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.74449			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.95542			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.10097			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.07019			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.22280			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.90352			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.38236			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.31000	129.44014		5.31000	129.40935			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		2.95000	125.39687		2.95000	125.37467			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.81000	116.48146		2.81000	116.46134			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.46000	100.21225		4.46000	100.19061			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.84500	101.63258		5.84500	102.66757			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		10.85000	115.68862		10.85000	115.65542			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.93388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.09686			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.15765			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.21609			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.11000	111.60056		4.11000	111.57743			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	43.12643		100.00000	43.02081			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		1.99000	163.98213		1.99000	163.95746			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	155.69384		2.76000	155.66723			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.02000	168.43817		2.02000	168.41275			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.17500	165.96468		2.17500	165.93886			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.84625	72.76946		7.84625	72.74256			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.84625	72.76946		7.84625	72.74256			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	90.14000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.96915			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	91.20000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	90.14000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.60000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	86.98000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	86.53000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.63196			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.52468			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	86.12000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.16500	106.19137		6.16500	106.17376			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.77000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	87.48000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	89.83000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	87.93000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.80432			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.96500		113.28504		6.96500	113.26361			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.53128			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	82.48000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	85.25000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.75000		93.38038		2.75000	100.43205			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.76000		98.43168		2.76000	145.43973			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.77500		111.83817		2.77500	192.03451			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	84.19000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.53000		90.26546		9.53000	90.74574			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	92.42000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.60000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	106.19673			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	89.72000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	91.52000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.71000		108.58535		9.71000	109.92658			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	9.65500		110.30206		9.65500	110.34744			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.81000		89.81790		8.81000	89.79663			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.81000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.91000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		9.75000	109.01366		9.75000	109.62199			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	92.65000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.15000	107.78032		8.15000	107.75654			0.00	0	60,400,000.00
ABS5	On 01/05/2015	Spot Bond		6.67500	102.52488		6.67500	102.50629			0.00	0	510,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.78000	100.86961		8.78000	100.84593			0.00	0	60,900,000.00
ABS7	On 11/09/2026	Spot Bond		9.91000	93.57110		9.91000	93.54610			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.42500	105.59081		7.42500	105.56954			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond		1.56000	129.82419		1.56000	129.80621			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.06000	133.52272		2.06000	270.76444			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		0.80000	123.98242		0.80000	126.73277			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		1.99500	124.43056		1.99500	126.91096			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	32.73317		100.00000	32.65388			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.12500	106.04229		11.12500	106.01058			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.83169			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.57692		100.00000	2.57061			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.82702			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.76103			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	15.35967		100.00000	15.32205			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.83636			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	59.73668		11.00000	59.71960			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	9.83019		100.00000	9.80611			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.83227		0.00		0	0.00	
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.85894		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	101.13924		0.00		0	0.00	
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.26097		0.00		0	0.00	
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.08494		0.00		0	0.00	
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.12163		0.00		0	0.00	
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.13777		0.00		0	0.00	
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.22270		0.00		0	0.00	
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.22270		0.00		0	0.00	
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.23675		0.00		0	0.00	
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.05560		0.00		0	0.00	
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.23675		0.00		0	0.00	
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.20864		0.00		0	0.00	
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	85.68809		0.00		0	0.00	
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.03497		0.00		0	0.00	
ACL091	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.16533		0.00		0	0.00	
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.92444		0.00		0	0.00	
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.01898		0.00		0	0.00	
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.09967		0.00		0	0.00	
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.13613		0.00		0	0.00	
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.15079		0.00		0	0.00	
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.12146		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.94550			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.05562			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.23500	105.04112		9.23500	105.01477			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.96761			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.19500	102.93728		7.19500	102.91730			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.23661			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.31874			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.04751			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	100.29805			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	79.09846			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	157.55834			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	157.58184			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.08489			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.91421			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.91421			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.29805			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.45788			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.04816			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.03936			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.17490			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.40607			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.17382			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.77854			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.91352			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.13258			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.51146			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.93217			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.08931			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.91173			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.89555			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.06601			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.01358			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.94850			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.92350			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.97203			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.06307			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.01165			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.95292			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.96909			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.52739		10.23000	101.49941			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.98509			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.96027			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.34928			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.14738			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.90778			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.25000	106.28043		9.25000	106.25417			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.05860			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.02099		1.75000	110.12873			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.96762			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL172		On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.97038			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.03623			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	101.07269			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	100.99977			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond		0.00000	100.00000	0.00000	101.06539			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	101.02895			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.10912			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	103.33041			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	101.07998			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	102.51853			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	101.06539			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond		0.00000	100.00000	0.00000	101.03282			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	101.09508			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	101.11416			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.96011			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.98217			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	101.11865			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	101.10621			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.18921			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	101.04353			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.17756			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.18193			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.18921			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond		0.00000	100.00000	0.00000	90.34989			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond		0.00000	100.00000	0.00000	101.13097			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.13097			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	115.61594			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	117.29441			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.97058			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.96036			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.88794			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.98809			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.99247			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.03623			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.97204			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.77383			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.77409			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.03334			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.25753			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.94212			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.80560		100.00000	6.78911			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.48901			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.66110			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.77579			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.47026			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.52298			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.59316			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.45004			0.00	400,000,000	100,000,000.00
AHF3A2		On 18/04/2016	Spot Bond	7.78500	97.84003		7.78500	97.81950			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.59622			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.70289			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.22000	102.93277		8.22000	102.90987			0.00	0	40,000,000.00
AIR02	On 30/04/2023	Spot Bond		9.35000	114.89171		9.35000	114.86287			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	61.53809		100.00000	61.38901			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.04500	109.98666		7.04500	109.96562			0.00	0	730,000,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	58.61193		100.00000	58.46994			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	12.09134		100.00000	12.06443			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		3.01000	150.32432		3.01000	150.29755			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.81000	101.46636		4.81000	129.49827			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.99755			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.04036			0.00	0	300,000,000.00
ANG07	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.53722			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.53080			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.48298			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.06550			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.85285			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.72000	105.38413		8.72000	105.35942			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.47268			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.31665			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	89.81496		100.00000	89.59802			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.20378			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		6.99000	109.48102		6.99000	109.46036		169,857,000,000,000.00	24,300,000,000	6,162,400,000.00	
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.89011			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.80478			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.60500	102.81039		6.60500	102.79204			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW8	On 02/10/2017	Spot Bond		8.60000	105.49978		8.60000	105.47538			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.15919			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.86398	104.68905		10.86398	103.50732			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.74780	102.47446		10.74780	102.07035			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.80470	102.34209		10.80470	101.98804			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.18667			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.86161	102.31520		10.86161	101.88642			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.92335	100.96767		11.92335	100.94484			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.21645			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.21645			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.21652			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.11398	101.13230		11.11398	101.18860			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.02136	103.43069		11.02136	101.93759			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.74780	102.47446		10.74780	102.07035			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.00741	102.57869		11.00741	102.05703			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.23586	95.87712		10.23586	101.44644			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.15097			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.13540			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.13540			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.07069			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.98973			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.43594	101.49803		10.43594	101.38713			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.37500	100.50885		11.37500	100.47823			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.42696			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	69.33139		10.22500	97.87397			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.98972			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.03786			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	77.39734		12.22500	101.10292			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.11776			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.12000	64.01508		11.12000	100.42693			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.08246			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.11188			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.11188			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.83531			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.06834			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.80501			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.12688			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.71557			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.98973			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.12688			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.86398	104.94625		13.86398	103.82968			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.21935	102.20528		15.21935	102.17742			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.12266	101.99231		14.12266	101.86990			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.49256			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.49256			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.49256			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.55085			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	11.43266		100.00000	11.41097			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.84544		100.00000	20.79493			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.97168		100.00000	18.92573			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.71092	100.00000	11.68254				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.71092	100.00000	11.68254				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.15906	100.00000	14.12476				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.26858	100.00000	12.23886				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		74.69439	100.00000	74.55020				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.41778				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.21688				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.24662				0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000		99.72678	100.00000	99.45504				0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000		94.31525	100.00000	94.07216				0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000		83.71560	100.00000	83.52403				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.96000		105.74735	1.96000	172.32473				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.27000		95.83107	8.27000	139.15238				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.27000		97.16117	8.27000	139.48267				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.65500		96.23085	8.65500	96.20845				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.04208				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.90791				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	101.27128				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.99605				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		81.05727	100.00000	80.87912				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.81000		98.41645	7.81000	98.39562				0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.38124				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.41272				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.42205				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.45315			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.48422			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.57083			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	9.10481		100.00000	9.08275			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.23650			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.24971			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.25537			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.25726			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.27987			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.30997			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	8.90821		100.00000	8.88663			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	8.90821		100.00000	8.88663			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.99985			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.08677			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.11047			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.20000	103.15894		8.20000	103.13605			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.18154			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.30772			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	6.36893		100.00000	6.35333			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	6.36893		100.00000	6.35333			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		5.85000	105.80160		5.85000	105.78502			45,909,045,000,000.00	7,847,700,000	4,677,600,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.29532			0.00	280,000,000	70,000,000.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.77095			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.29838			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.66301			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.31215			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.55329			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.30999			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.38573			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.52343			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	102.09679			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	103.02204			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.05570			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		14.42330		100.00000	14.38835			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.42500	106.49423		6.42500	106.47562			0.00	0	21,700,000.00
CBL08	On 02/11/2016	Spot Bond		9.25000	112.79515		9.25000	112.76698			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.41299			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.74021			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.95000	103.64890		8.95000	103.62382			0.00	0	698,300,000.00
CBL12	On 06/09/2018	Spot Bond		11.03000	103.18232		11.03000	103.15171			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.30852			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.28000	104.29963		11.28000	104.26853			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.14991			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.14000	100.78369		9.14000	100.75921			0.00	0	171,300,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	102.16516			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.72000	99.74152		11.72000	99.71065			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.16515			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.52647			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.12048			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.13500	92.55386		10.13500	92.52859			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT01	On 23/06/2023	Spot Bond	10.10000		119.88440	10.10000	119.85213				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.95000		115.64236	9.95000	115.61169				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.29000		114.75910	9.29000	114.73032				0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.85533				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.50000		102.64571	11.50000	102.61401				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.97706				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.23681				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.78235				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.89987				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.56297				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.62322				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.76769				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.77028				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.75659				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.34943				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.35135				0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.35135				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000	0.00000	99.97953				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		85.05359	100.00000	84.86331				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		85.05359	100.00000	84.86331				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		85.05359	100.00000	84.86331				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.08497				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		85.05359	100.00000	84.86331				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	102.40642				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.44965				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN184	On 01/07/2021	Spot Bond	10.11000	103.71217	10.11000	103.68439				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.44965				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.68356				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	106.42105				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.62016	2.76000	114.00244				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	106.06081				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	110.96366	3.14000	113.93005				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.68905	8.25000	101.66634				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	101.44965				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.44965				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	118.95037	3.10000	113.53223				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	118.80977	2.40000	113.40022				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.57445				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.48254				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.52064				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.52796				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.02500	101.91186	8.02500	101.88983				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.59455				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.58561				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.42875				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.43800				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.07500	102.04550	8.07500	102.02331				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.07500	102.04550	8.07500	102.02331				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	106.36824			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	107.81965			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.12500	105.21778		8.12500	105.19489			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.11433			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.24050			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.47287			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.47287			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	67.79570		100.17539	67.62940			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.56785			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.98265			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.13136			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.43622			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.53764			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.05706		9.35000	102.03172			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.05706		9.35000	102.03172			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.43616			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.44048			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	102.44385			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.01722			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.39425			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.84904			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.84904			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.84904			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.84904			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.84904				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.87254				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.91152				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.91152				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.91152				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.91152				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.91152				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.91804				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.05000	103.79137	9.05000	103.76600				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.31409				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.91207				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.96518				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.96518				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.23991				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.28311				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.27056				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.50288				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.02165				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.01435				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.03363				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.84219				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.76030				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.76012				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.03069				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	105.94380				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.24479				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.91369				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.82873				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.98517				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.15281				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.15281				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.15281				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.15281				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.03621				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.44918				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.36618				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.06141				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.04839				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96040				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.04839				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.79891				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.19798				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96068				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96068				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.95312				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	118.79025				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.88459				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	119.12512				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	118.27718				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	118.81313				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	115.60027			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	115.73738			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	119.28378			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.97837			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.81000	91.30139		10.81000	92.77994			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.33000	93.84039		11.33000	94.29134			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.90586			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.20667			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.97892			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.37938			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.27096			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.36465		8.80500	100.30992			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.04353			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.38364			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	112.32953			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.09746			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.11931			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.20376			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.13097			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.62449			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.62449			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.62449			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.26112			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.85811			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.37265			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.90586			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.46570			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	102.49556			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.33267			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.30970			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.41733			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.91177			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.63092			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.89496			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.62930			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.64577			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.30629			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.03758			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.49674			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52079			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.29096			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.12530			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		100.00000	6.07253		100.00000	100.00000			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	37.01187		7.01000	37.62556			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	141.53610			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		8.65500	96.23085		8.65500	128.65293			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.27000	31.71659		8.27000	139.15238			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.27000	32.11260		8.27000	139.48267			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	86.48318			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	86.36761			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.69172			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.69172			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.12897			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.04680			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.06300			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.06539			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.37938			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.95743			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.57500		110.15644		8.57500	106.66275			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.60000		105.45622		8.60000	105.43196			0.00	0	690,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.04500		118.46270		10.04500	118.43099			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.92500		110.07144		7.92500	110.04807			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.63500		107.45912		9.63500	107.43120			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.12000		95.00269		10.12000	94.97693			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.00000		95.43870		11.00000	95.41063			1,100,000,000,000.00	100,000,000	50,000,000.00
COT03	On 05/06/2028	Spot Bond	11.00000		93.11962		11.00000	93.09238			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.40680			0.00	0	100,000,000.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.45666			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.33256			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.20860			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.76445			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.36201			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.49500		90.69365		12.49500	93.86767			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.17382		100.00000	10.14171			0.00	0	0.00

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	100.25646			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.87500		98.46092		7.87500	97.50602			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.22249			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.86527			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	98.06615			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.04839			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.07997			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.13535			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.80500		125.33920		6.80500	125.31628			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.21000		108.47369		8.21000	108.44997			977,811,000.00	119,100	4,900,119,100.00
DV23	On 27/02/2023	Spot Bond	8.76000		109.89044		8.76000	109.86485			1,068,720,000.00	122,000	10,062,000,000.00
E170	On 01/08/2020	Spot Bond	7.86500		132.78546		7.86500	132.75763			702,344,500,000.00	89,300,000	1,889,300,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	105.98153			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.75498			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.90249			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	102.00044			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.62271			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.83265		0.10000	132.20197			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.21000		114.05167		2.19000	114.31024			0.00	0	1,510,000,000.00
EL29	On 19/11/2029	Spot Bond	2.24000		101.45929		2.24000	101.44342			0.00	0	72,100,000.00
EL30	On 29/07/2030	Spot Bond	2.31000		101.29337		2.31000	101.75935			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.53500		108.09074		9.53500	108.06338			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.38500		108.82504		9.38500	108.79748			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.05000		100.27124		10.05000	100.24409			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.69000		88.76249		10.69000	97.62633			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.89770			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.21498			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.32504			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.98350			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.08966			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	59.89995		100.00000	59.75325			3,600,000,000,000.00	36,000,000	18,000,000.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	98.13333		100.00000	97.87234			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond		100.00000	68.48766		100.00000	99.72677			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond		100.00000	97.07447		100.00000	96.81698			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond		100.00000	95.41221		100.00000	95.17004			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond		100.00000	90.22851		100.00000	90.01770			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond		100.00000	80.04386		100.00000	0.00000			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	126.46419		3.00000	126.44181			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.98500	107.55980		10.98500	107.52854			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	105.85585			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.40279			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.73319			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.64000	84.15685		9.64000	97.34846			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.78192			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.90015			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.90886			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.90523			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.89814			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.89497			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.91623			0.00	0	0.00

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	99.91361			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.91275			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.90864			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.91356			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.91015			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.46500		103.74412		6.46500	103.72599			0.00	0	300,000,000.00
ES18	On 20/04/2018	Spot Bond	7.44500		107.33357		7.44500	107.31202		397,266,122,435,500.00	53,360,123,900	21,830,523,900.00	
ES23	On 25/01/2023	Spot Bond	8.41500		113.02779		8.41500	113.00248		770,815,221,016,500.00	91,600,145,100	24,320,145,100.00	
ES26	On 02/04/2026	Spot Bond	8.86500		93.37403		8.86500	93.35179		523,036,913,067,000.00	59,000,215,800	48,791,015,800.00	
ES33	On 15/09/2033	Spot Bond	9.76000		81.56554		9.70500	81.94979		4,297,514,416,000.00	440,319,100	50,280,319,100.00	
ES42	On 25/04/2042	Spot Bond	9.96000		86.72165		9.96000	86.69850			0.00	0	48,500,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.47305			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.48936			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.88538			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.26748			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.98775			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.67155			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.54233		100.00000	10.51680			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.25926		100.00000	10.23440			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.62166			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.69470			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.84066			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.98647			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.92500		103.12913		6.92500	103.10973			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.12000		100.89057		9.12000	100.86599		3,465,600,000,000.00	380,000,000	190,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.02480			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.02473			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.36678			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	102.56885			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.92000		108.90130		10.92000	108.86966			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.55830			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.09500		125.16675		2.09500	125.98721			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.09000		133.20456		2.09000	270.11904			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.46000		97.25749		2.46000	103.34830			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.74000		98.66543		2.74000	145.78520			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.66500		113.64478		2.66500	195.13715			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.23500		112.79482		7.23500	112.77267			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.04400		57.98592		8.04400	57.27948			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49500		37.02522		9.49500	36.11637			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000		35.77242		9.73000	34.85339			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	104.45306			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.35112			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	103.98833			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.46879			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.28211			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.28211			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.81168			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.24113			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.27578			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.51743			0.00	0	0.00

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	101.08503			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.20538			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	103.44159			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.50171	7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	99.87997	7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.49379			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.18921			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.46519			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.58833			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.12660			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	111.41492			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.76035			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.16738			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.40303	6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.38686			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.66355			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.25030			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.33750			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.57819			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.46084			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.64908			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.75312			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.57385			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.52316			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.35928			0.00	0	0.00

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	101.33314			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.68667			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.66499			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.60569			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.68957			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.42459			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.48792		100.09221	13.45486			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.04644			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.34810			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.26963			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.43679			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.08798			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.16204			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.17594			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	101.19064			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.07470			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.10184			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.48693			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.03461			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.01820			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.07998			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.61916		13.22500	51.60071			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.00998			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.01143			0.00	0	0.00

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	101.55429			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.06394			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.70500	88.42629		3.70500	91.46650			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.11640			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.11640			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.75285			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.90586			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.29014			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.10698			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.04353			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.01581			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.15484			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.21395			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.03716			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.15299			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.34681			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.41443			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.58503			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.46589			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.18028			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.17302			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.45691			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.98962			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.31700			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.33500	119.80134		3.33500	115.14815			0.00	0	0.00

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	101.19646			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.20966			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.31500		109.74992		3.31500	115.31429			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.14000		99.04188		1.14000	120.34292			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.33500		106.78112		3.33500	115.14815			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.12000		104.62750		2.12000	121.70302			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.19000		103.61318		2.19000	125.17457			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.36099			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	97.36437			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.67810			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.70958			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.02622			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.18770			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	106.21978			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.40464			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.34897			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.13534			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.55209			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.13389			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	104.42065			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	92.71952			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	92.33791			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		8.97653		100.00000	8.95454			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		10.95517		100.00000	10.92060			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.26000		140.52580		4.26000	140.49595			0.00	0	0.00

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	101.66834			0.00	0	0.00
FRJ15		On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.43245			0.00	0	0.00
FRJ16		On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.90575			0.00	1,760,000,000	440,000,000.00
FRJ17		On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.96415			0.00	0	0.00
FRJ18		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	104.40833			0.00	0	0.00
FRJ19		On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.82605			0.00	0	0.00
FRJ20		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.71568			0.00	0	0.00
FRS36		On 07/12/2023	Spot Bond	2.60000	127.93449		2.60000	259.42855			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond	2.10000	133.09870		2.10000	269.90432			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond	2.82000	125.73992		2.82000	254.97684			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond	2.46500	102.89711		2.46500	122.63541			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.29579			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	1.99500	126.93000		1.99500	123.03045			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.45248			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.70324			0.00	0	0.00
FRS62		On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	100.16455			0.00	0	0.00
FRS63		On 22/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.94135			0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond	2.95000	91.24807		2.95000	91.23206			0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond	104.97509	14.78429		104.97509	14.74648			0.00	0	0.00
FRS73		On 12/06/2017	Spot Bond	101.07593	19.14454		101.07593	19.09721			0.00	0	0.00
FRS74		On 14/06/2017	Spot Bond	100.44759	10.68404		100.44759	10.65776			0.00	0	0.00
FRS75		On 13/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.97010			0.00	0	0.00
FRS76		On 18/06/2017	Spot Bond	100.76967	17.44368		100.76967	17.40066			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	2.49500	101.24575		2.49500	101.22913			0.00	0	0.00



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	100.91860			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.60938			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.42000	96.47194		2.42000	103.75800			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.22344			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.45000	96.18617		2.45000	103.45055			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.63553			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.30000	130.99777		2.30000	336.58259			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.70867			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.02779			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.02185			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.01697			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.48632			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.34116			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.89659			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.67446			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.82000	103.77733		5.82000	103.76088			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond		6.22500	104.63874		6.22500	104.62102		1,245,000,000,000.00	200,000,000	200,000,000	200,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.14500	103.46953		7.14500	103.44946			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.71000	103.97097		7.71000	103.94924			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.90000	110.41417		7.90000	110.39066			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.52500	102.17220		8.52500	102.14903			0.00	0	80,900,000.00
FRX20	On 01/10/2020	Spot Bond		8.81500	106.08112		8.81500	100.68657			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.54000	90.71271		9.54000	90.68935			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.65000	111.97936		9.65000	111.95053			0.00	0	0.00

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	10.50000		94.26698		10.50000	94.24077			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.64000		76.81040		10.64000	76.78853			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.81904			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.86458			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.90137			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.91607			0.00	600,000,000	150,000,000.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.95278			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.01154			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.05560			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.24635			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.03878			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.64122			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.95000		102.41187		8.95000	102.38724			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	100.20490			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.50619			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.89031			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.15301			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.15239			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.15053			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.15423			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.54891			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.71465			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1A1		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.31401			0.00	0	0.00
GRH1A2		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.32163			0.00	0	0.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.33632			0.00	300,000,000	100,000,000.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.35455			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.37982			0.00	0	0.00
GRH1YU		On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01		On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.19334			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.84195			0.00	0	90,000,000.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.52234			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.20275			0.00	0	60,000,000.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.85079			0.00	0	20,000,000.00
GRT06		On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.14619			0.00	0	0.00
GSIS01		On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.74087			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.99670			0.00	0	0.00
HCH01		On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.42575			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.45899			0.00	0	0.00
HILB02		On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.10976			0.00	0	0.00
HILB03		On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.15690			0.00	0	0.00
HILB04		On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.21318			0.00	0	0.00
HILC08		On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.29271			0.00	0	0.00
HILC09		On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.17563			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	100.42569			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.61256		102.37500		7.61256	101.37681			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	100.44749			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.96568		102.38874		7.96568	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.47550			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.41645		102.41154		8.41645	106.53565			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.50971			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	100.51273			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.59698			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.62038			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.00500		111.71210		8.00500	111.68827			0.00	0	2,974,200,000.00
HWAY23	On 07/12/2023	Spot Bond	1.87000		135.55938		1.87000	274.89589			0.00	0	8,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.85000		138.76699		1.85000	275.33523			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.60500		99.47138		9.60500	99.44603			0.00	0	130,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.62500		99.24780		9.62500	99.22245			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		36.85909		100.00000	36.69522			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		10.72829		100.00000	10.68060			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		46.37131		100.00000	46.02325			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		23.18565		100.00000	23.01163			0.00	0	0.00

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	11.59283	100.00000	11.50581				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.81000	110.25394	1.81000	110.23795				66,991,720,000,000.00	37,012,000,000	69,502,800,000.00
I2038	On 31/01/2038	Spot Bond	2.35000	106.28777	2.35000	106.27081				108,123,500,000,000.00	46,010,000,000	88,125,762,200.00
I2046	On 31/03/2046	Spot Bond	2.43000	103.28242	2.43000	103.26565				110,322,000,000,000.00	45,400,000,000	53,500,121,800.00
I2050	On 31/12/2050	Spot Bond	2.39000	111.36864	2.39000	111.35076				52,680,380,000,000.00	22,042,000,000	19,908,100,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	91.90000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.12500	105.79343	7.12500	105.77297				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.29616				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.24814				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.08591				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.27324				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.72000	102.10048	6.72000	102.08209				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.62500	105.51872	7.62500	105.49690				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.30000	107.68185	8.30000	107.65766				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.65000	101.31355	6.65000	101.29562				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.39092				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.91892				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.11000	111.90051	4.11000	111.87739				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.44500	103.98388	7.44500	103.96324				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.14584				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.15553				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.96000	105.57884	0.96000	126.11012				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.06500	105.94013	2.06500	126.26352				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.40993				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.55065				0.00	240,000,000	90,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL39	On 02/04/2018	Spot Bond	7.97000	103.91251		7.97000	103.89020			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.15712			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.96718			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.96764			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.55000	100.94175		8.55000	100.91866			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.09500	93.81946		9.09500	93.79678			0.00	0	44,300,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.19557			0.00	240,000,000	60,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.05000	85.75640		8.05000	98.23541			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.14500	100.37084		9.14500	102.29966			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.21199			0.00	480,000,000	180,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.21906			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.38500	100.18988		7.38500	101.72583			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.33000	99.73451		8.33000	101.45016			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00268		100.00000	0.00267			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.36156			0.00	800,000,000	200,000,000.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.37951			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.78500	102.79857		8.78500	98.21850			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.35337		5.00000	100.33976			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.35337		5.00000	100.33976			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.43267		5.00000	101.41907			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.35337		5.00000	100.33976			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.66961		4.00000	100.65860			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.87749			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.80114			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.03535			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond		9.20000	108.42228		9.20000	108.39549			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.88323			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.88323			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.90021			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.47085		100.00000	8.45011			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.34349			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.12249			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.01633			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.12500	101.17643		9.12500	101.15150			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.27973			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.98446			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond		100.00000	52.86250		100.00000	100.00000			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.96752			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.29064			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	4.84649		100.00000	4.83136			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond		100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond		100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
INA347	On 19/11/2013	Spot Bond		5.25000	99.92813		5.25000	99.84203			0.00	0	0.00
INA348	On 26/11/2013	Spot Bond		5.25000	99.82769		5.25000	99.74176			0.00	0	0.00
INA349	On 03/12/2013	Spot Bond		5.25000	99.72746		5.25000	99.64170			0.00	0	0.00
INA350	On 10/12/2013	Spot Bond		5.35000	99.62035		5.35000	99.53315			0.00	0	0.00
INA402	On 07/01/2014	Spot Bond		5.35000	99.21471		5.35000	99.12821			0.00	0	0.00
INA403	On 14/01/2014	Spot Bond		5.45000	99.09740		5.45000	99.00950			0.00	0	0.00
INA404	On 21/01/2014	Spot Bond		5.45000	98.99486		5.45000	98.90714			0.00	0	0.00
INA405	On 28/01/2014	Spot Bond		5.45000	98.89254		5.45000	98.80500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA406	On 04/02/2014	Spot Bond		5.45000	98.79043		5.45000	98.70307			7,630,000,000,000.00	1,400,000,000	2,900,000,000.00
INA407	On 11/02/2014	Spot Bond		100.00000	80.39648		100.00000	100.00000			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond		5.25000	95.01188		5.25000	95.01188			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.22685			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.01480			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.00806			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.86398	103.72972		10.86398	102.87657			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.86398	101.60122		10.86398	101.48415			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.07976			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.68735			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.05657			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	100.74081		6.50000	100.72310			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.15281			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.76339			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.92301			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.92301			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.03040			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.12866			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.17778			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.18326			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.97324			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.02015			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.46201			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.49211			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.13143			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.30377			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.83259			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.05113			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.07801			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.05199			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.06767			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.81032			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.03940			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.43907			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000		98.66914		100.00000	98.41018			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.07069			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.77986			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond	100.00000		98.91599		100.00000	98.64865			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond	100.00000		96.81698		100.00000	96.56085			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond	100.00000		86.90476		100.00000	86.69834			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.46688			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.53694			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.54907			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.55721			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.13500	102.70819		8.13500	102.68569			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.07500	102.22313		6.07500	102.20649			0.00	0	2,018,200,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.29063			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.55000	105.23170		8.55000	105.20737			0.00	0	87,800,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.67358			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.64092			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.81830				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.10096				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.30500		107.45991	8.30500	107.43602				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	103.27052				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	101.47034				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.15500		97.87963	3.15500	116.65330				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.92000		94.52064	3.92000	126.94406				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	100.87851				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.68853				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.65117				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	101.29684				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000	0.00000	100.97555				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.81000		89.77150	3.81000	90.53739				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.81000		89.69666	3.81000	96.56311				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000	0.00000	101.39504				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000	0.00000	99.97881				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.92232				0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.96752				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.62000		107.72217	11.62000	107.68857				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.31022				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.92000		93.51753	3.92000	126.94406				0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.27274				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.43095				0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	5.25000		97.44214	5.25000	99.91377				0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	5.25000		99.89942	5.25000	99.81336				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA348	On 28/11/2013	Spot Bond	5.25000	99.79903		5.25000	99.71315			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	5.25000	99.69885		5.25000	99.61315			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	5.35000	99.59127		5.35000	99.50412			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond	5.35000	99.18586		5.35000	99.09942			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond	5.45000	99.06808		5.45000	98.98023			0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond	5.45000	98.96561		5.45000	98.87794			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond	5.45000	98.86334		5.45000	98.77586			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond	5.45000	98.76129		5.45000	98.67398			8,175,000,000,000.00	1,500,000,000	1,500,000,000.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.01842			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.27038			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.29167			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.27160			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.68969			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.03140			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.23219			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.23756			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.02902			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.23119			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.88893			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.83120			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.30308			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.54917			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.55324			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.56138			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.52475			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.42259			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.27033			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.01536			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.28848			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.08885			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000		80.00000		100.00000	99.72678			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		82.76644		100.00000	82.57919			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		93.98355		100.00000	93.74501			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		64.74912		100.00000	64.54697			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		66.72761		100.00000	70.64357			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.26233			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		39.14860		100.00000	39.05375			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.53802			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		16.49477		100.00000	16.45481			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.56774			0.00	0	0.00
JDG04U	On 14/11/2014	Spot Bond	100.00000		35.35534		100.00000	100.00000		2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
KCF03U	On 30/10/2014	Spot Bond	100.00000		50.89388		100.00000	50.73499			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.50782			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.27002			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.65000		139.39145		8.65000	139.35884			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.31956			0.00	400,000,000	100,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.06169			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.23410			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.55000		99.14667		8.55000	99.12412			0.00	0	207,500,000.00
LGL03	On 03/04/2018	Spot Bond	8.70000		68.83914		8.70000	97.04784			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL04	On 14/08/2020	Spot Bond	9.24500	108.76565		9.24500	101.84517			4,622,500,000,000.00	500,000,000	280,500,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.69050			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.37500	103.26293		11.37500	103.23172			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.85613			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.09179			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.09839			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.10628			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.18964			0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.61438			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.17096			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.49332			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	98.91841			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond	100.00000	80.04386		100.00000	79.86871			2,370,000,000,000,000.00	23,700,000,000	23,700,000,000.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000	71.15010		100.00000	71.01167			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	36.28874		100.00000	36.01728			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	35.35534		100.00000	100.00000			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.08026			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.54594			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.53891			0.00	3,000,000,000	1,565,000,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.63305			0.00	14,000,000,000	7,000,000,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.47756			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.21305			0.00	500,000,000	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.93687			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.04129			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.67398			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.12953			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.97941			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.06657			0.00	140,000,000	0.00
MBF036	On 11/11/2014	Spot Bond	100.00000		42.17612	100.00000	41.85955			3,880,000,000,000,000.00	38,800,000,000	50,000,000,000.00	
MBF037	On 11/11/2016	Spot Bond	100.00000		17.22109	100.00000	17.09183			2,220,000,000,000,000.00	22,200,000,000	00,000,000,000.00	
MBP013	On 29/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.28852			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		84.40106	100.00000	84.20968				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		99.19137	100.00000	98.92474				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		87.82652	100.00000	87.62084				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		60.19444	100.00000	60.04701				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		37.54907	100.00000	37.45810				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		15.28453	100.00000	15.24709				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		37.31574	100.00000	37.22435				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.47000		103.12307	8.47000	103.09957			3,388,000,000,000.00	400,000,000	377,500,000.00	
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.20106			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.01840			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.10971			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.61888			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.62371			0.00	40,000,000	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.64778			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.42589			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	102.54894			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.78500		102.97801	7.78500	102.95641				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.54000		106.60399	8.54000	106.57976				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB5	On 05/01/2022	Spot Bond		9.46000	106.64153		9.46000	106.61475			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.36500	107.87426		5.36500	107.85866			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.90870			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.94545			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.44500	105.01103		9.44500	105.10065			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.17500	103.63215		7.17500	103.61197		40,897,500,000,000.00	5,700,000,000	9,785,300,000.00	
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.39869			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.71000	104.22547		8.71000	104.20120			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.33721			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.41000	104.09035		8.41000	104.06692			0.00	0	185,800,000.00
MTN02	On 13/07/2014	Spot Bond		5.84500	106.20351		5.84500	106.18689		42,573,702,283,000.00	7,283,781,400	4,272,365,700.00	
MTN02U	On 13/01/2014	Spot Bond		100.00000	85.88235		100.00000	85.68075			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.22500	106.42561		7.22500	106.40508			0.00	0	1,640,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.35500	108.89407		8.35500	108.86986			0.00	0	96,300,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	83.14351		100.00000	82.95455			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	5.76280		100.89771	5.80348			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	5.84093		100.61875	5.88208			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	99.98472			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.98428			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.98410			0.00	1,800,000,000	900,000,000.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.98377			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.98347			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.98317			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.98176			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.97989			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.24179		100.00000	0.30150			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.24179		100.00000	0.30150			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.97000	95.56404		8.97000	95.54125			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.07500	100.31016		7.07500	101.67093			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.59983			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.71450			0.00	0	120,000,000.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.55327			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	103.08190			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.73462			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.72813			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.30526			0.00	3,400,000,000	1,700,000,000.00
NBK2A		On 15/09/2015	Spot Bond	6.82500	108.05058		6.82500	108.03054			682,500,000,000.00	100,000,000	820,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.50557			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.39000	115.63955		8.39000	115.61330			0.00	0	52,500,000.00
NBK4		On 28/10/2024	Spot Bond	10.82500	32.43873		10.82500	32.42960			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.37500	103.75268		7.37500	103.73204			0.00	0	950,000,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.43190			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.45664			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.51000	101.83385		6.51000	101.81611			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.02551			0.00	1,200,000,000	300,000,000.00
NBK9A		On 23/03/2016	Spot Bond	7.57500	105.11375		7.57500	105.09216			0.00	0	28,800,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.89281			0.00	0	0.00
NCLN43		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.54843			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.89488			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.72644			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.56793			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.38174			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	86.19627			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.30299			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	100.34891			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.38225			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.27636			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.61004			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	82.30603			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.24011			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.10743			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.69813			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.96345			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.99318			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.93440			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.66490			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.89837			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.88732			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.88659				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.07500	105.80338	8.07500	105.78024				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	100.41424				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.62500	103.08379	5.62500	103.06812				0.00	0	30,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.57002				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.80000	119.31876	11.80000	111.77298				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	109.39722				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.65772				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.11000	161.76164	2.11000	161.73684				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.49500	107.14535	8.49500	107.12113				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.99283				0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	102.41111				0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	102.41111				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.12500	108.76514	9.12500	108.73848				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.45584				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.66128				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.37874				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	101.36504				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.42185				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.32500	108.77256	9.32500	110.04152				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.47866				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.42189				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.45591				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.52500	108.78029	9.52500	108.75247				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.56949				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.50137			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.47861			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.90972			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.77131			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.52402			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond		6.57500	102.54030		6.57500	102.52236			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.21000	121.99385		8.21000	121.96703			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond		8.71500	122.14122		8.71500	122.11245			0.00	0	760,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.00500	169.32025		2.00500	169.29476			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.33000	128.93689		9.33000	128.90477			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.47223			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.45959			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	102.23497			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.22613			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.03455			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.94283			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.64547			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	102.12711			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	18.52299		100.00000	18.47811			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	27.43662		100.00000	27.37015			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.35500	105.07157		6.35500	105.05351			2,208,998,000,000.00	347,600,000	347,600,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	8.88663		100.00000	8.86510			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	94.20000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	42.35979		100.00000	42.25717			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.33668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.98335			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	102.15178			0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.20816			0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond	100.00000	84.50753	100.00000	84.32220			2,390,000,000,000,000.00	23,900,000,000	40,000,000,000.00	
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.90093			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.37657			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.94947			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.93218			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.03926			0.00	3,600,000,000	1,800,000,000.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.98874			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.95261			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.09927			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.03585			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.99031			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.16557			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.09076			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	101.03428			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.26762			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.27626			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.28014			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.28876			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.32582			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.33442			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.96621			0.00	3,200,000,000	1,600,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.25259			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	6.12500	108.12536		6.12500	108.10733			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	5.24500	95.77268		5.24500	95.75898			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	8.07000	38.39010		8.07000	38.38180			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	6.21500	114.66208		6.12500	114.80972		6,161,965,325,660,000.00	00,477,124,000	55,153,948,000.00	
R158		On 15/09/2015	Spot Bond	6.12500	114.82886		6.12500	114.80972			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	6.02500	89.68363		6.02500	89.66893			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.12500	121.13989		6.12500	121.11970			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	5.95500	84.67787		5.95500	84.66414			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.31000	121.45547		8.25000	121.96022		2,719,361,468,927,000.00	30,609,081,700	25,488,049,300.00	
R187P		On 21/12/2026	Spot Bond	7.99000	35.82914		7.99000	35.82147			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.91000	33.49064		7.91000	33.48354			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.60000	280.93865		1.60000	280.89944		39,100,864,000,000.00	24,438,040,000	28,503,260,000.00	
R201		On 21/12/2014	Spot Bond	4.84500	107.62045		4.87500	107.57349		393,940,629,213,000.00	81,308,695,400	70,631,391,500.00	
R202		On 07/12/2033	Spot Bond	2.17500	209.77184		2.17500	209.73929		448,077,318,000,000.00	06,012,560,000	60,314,100,000.00	
R2023		On 28/02/2023	Spot Bond	8.01000	99.90579		7.92000	100.46232		2,903,142,861,279,000.00	62,439,807,900	27,597,093,200.00	
R203		On 15/09/2017	Spot Bond	6.95500	105.64545		6.85000	105.98393		4,136,478,606,455,000.00	94,748,901,000	09,499,627,600.00	
R2030		On 31/01/2030	Spot Bond	8.92500	94.81078		8.92500	94.41275			0.00	0	42,200,000,000.00
R2037		On 31/01/2037	Spot Bond	9.16000	96.12095		9.16000	96.09756		1,537,048,857,376,000.00	67,800,093,600	58,832,093,600.00	
R204		On 21/12/2018	Spot Bond	7.23500	106.39516		7.12000	106.86916		1,877,935,353,843,500.00	59,562,592,100	43,537,917,900.00	
R2048		On 28/02/2048	Spot Bond	9.26000	96.52837		9.26000	96.50423		935,509,687,566,000.00	01,026,964,100	69,837,464,100.00	
R206		On 15/01/2014	Spot Bond	5.23500	102.83555		5.23000	102.82181		16,506,366,994,500.00	3,153,078,700	62,194,941,700.00	
R207		On 15/01/2020	Spot Bond	7.54000	100.97877		7.44500	101.41792		2,498,142,578,022,000.00	31,318,644,300	85,629,332,000.00	
R208		On 31/03/2021	Spot Bond	7.72500	95.41721		7.63500	95.88124		2,693,526,902,632,500.00	48,676,621,700	06,811,821,600.00	
R209		On 31/03/2036	Spot Bond	9.11000	73.64245		9.05500	74.03442		5,309,410,603,197,000.00	82,811,262,700	10,826,484,300.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Spot Bond	2.04000		158.52230		2.02000	158.87989			23,464,080,000,000.00	11,502,000,000	27,520,605,900.00
R211	On 31/01/2017	Spot Bond	0.26000		128.87463		0.26000	128.86134			4,160,000,000.00	16,000,000	30,733,400,000.00
R212	On 31/01/2022	Spot Bond	1.49500		131.66504		1.49500	131.64708			17,294,160,000,000.00	11,568,000,000	79,682,307,100.00
R213	On 28/02/2031	Spot Bond	8.96500		84.32348		8.89000	84.87569			1,761,098,265,349,500.00	96,441,524,300	102,297,310,200.00
R214	On 28/02/2041	Spot Bond	9.21500		74.38626		9.21500	74.36775			916,406,109,262,500.00	99,447,217,500	117,504,596,800.00
R225C	On 15/03/2014	Spot Bond	4.73500		98.45457		4.73500	98.44200			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	4.84500		96.08492		4.84500	96.07221			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.18500		92.19417		6.18500	92.17866			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.02500		89.68363		6.02500	89.66893			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.94500		87.21892		5.94500	87.20481			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.95500		84.67787		5.95500	84.66414			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	4.91000		99.50474		4.91000	99.49142			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	4.93000		97.11498		4.93000	97.10206			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	4.88000		94.82963		4.88000	94.81714			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.09500		90.83467		6.09500	90.81977			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.96500		88.38238		5.96500	88.36819			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.94500		85.86608		5.94500	85.85234			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.00500		83.23688		6.00500	83.22342			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.82500		78.53121		6.82500	78.51681			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.87500		75.78935		6.87500	75.77536			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.12500		72.46087		7.12500	72.44701			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.10500		70.03721		7.10500	70.02386			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.08500		67.70771		7.08500	67.69483			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.07500		65.42977		7.07500	65.41734			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.40500		61.87963		7.40500	61.86734			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R338C	On 21/12/2020	Spot Bond		7.38500	59.75211		7.38500	59.74028			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.55500	56.91098		7.55500	56.89945			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.52500	54.96801		7.52500	54.95692			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.49500	53.10674		7.49500	53.09607			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.46500	51.32336		7.46500	51.31308			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.42500	49.66017		7.42500	49.65028			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.38500	48.06946		7.38500	48.05993			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.19000	42.70204		8.19000	42.69268			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.15000	41.19757		8.15000	41.18858			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.11000	39.76141		8.11000	39.75277			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.07000	38.39010		8.07000	38.38180			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.03000	37.08037		8.03000	37.07240			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.99000	35.82914		7.99000	35.82147			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.95000	34.63348		7.95000	34.62610			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.91000	33.49064		7.91000	33.48354			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.56777			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.69874			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.69983			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.71567			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.60602			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		12.62887		100.00000	12.59828			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		3.70229		100.00000	3.69332			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.14735			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.06164			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.21093			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.78762			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.16337			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.44538			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.79842			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.99541			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.47371			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.53680			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.62851			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.14312			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.32238			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.18255			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.62928			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.53121			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.41578			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.28471			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.97819			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.25868			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.38890			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.34637			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.34637			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.30023			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.45912			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.68736			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.46242			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP018	On 12/02/2020	Spot Bond	12.35000	105.81897		12.35000	105.78451			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.41305			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	11.77476		100.00000	11.74624			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.29533			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.89770			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.96750			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.59458			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.61368			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	97.09763		100.00000	96.84211			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.76440			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.73213		100.00000	1.72789			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	9.41928		100.00000	9.39647			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	13.88536		100.00000	13.85172			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	11.92717		100.00000	11.91255			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.78698			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	100.56772			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.93500	106.18035		8.93500	106.15486			0.00	0	620,000,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	98.72637			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.42500	114.16602		7.42500	114.14340		3,118,500,000,000.00		420,000,000	3,210,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.59169			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.90000	106.90830		8.90000	106.88286			0.00	0	1,500,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	100.40712			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.14996			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	100.27629			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.40615			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK19		On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.39831			0.00	0	0.00
SBK7		On 24/05/2015	Spot Bond	7.37500	107.75030		7.37500	107.72910			0.00	0	1,120,000,000.00
SBK9		On 10/04/2018	Spot Bond	8.72000	99.64405		8.72000	99.62070			0.00	0	430,000,000.00
SBK111		On 09/04/2014	Spot Bond	1.86000	131.52625		1.86000	131.50515			0.00	0	0.00
SBN27		On 15/09/2015	Spot Bond	7.58500	112.16364		7.58500	112.14057			0.00	0	0.00
SBN29		On 15/09/2015	Spot Bond	7.44500	112.41553		7.44500	112.39283			0.00	0	0.00
SBN31		On 15/09/2015	Spot Bond	7.37500	112.54177		7.37500	112.51925			0.00	0	0.00
SBN33		On 15/09/2017	Spot Bond	8.25000	101.34897		8.25000	101.32634			0.00	0	0.00
SBN34		On 15/09/2015	Spot Bond	7.52000	112.28049		7.52000	112.25760			0.00	0	0.00
SBN35		On 15/09/2015	Spot Bond	7.48500	112.34348		7.48500	112.32068			0.00	0	0.00
SBN45		On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.03137			0.00	0	0.00
SBN49		On 02/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.89867			0.00	0	0.00
SBN50		On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.16305			0.00	0	0.00
SBN51		On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.77984			0.00	0	0.00
SBS13		On 22/09/2017	Spot Bond	7.90000	104.55265		7.90000	104.53028			0.00	0	0.00
SBS14		On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.10283			0.00	0	0.00
SBS15		On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.77954			0.00	0	0.00
SBS16		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.92727			0.00	0	0.00
SBS18		On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.96201			0.00	0	0.00
SBS19		On 23/06/2021	Spot Bond	9.28500	108.79197		9.28500	108.76500			0.00	0	0.00
SBS20		On 15/05/2026	Spot Bond	9.90000	101.03583		9.90000	101.00930			2,178,000,000,000.00	220,000,000	110,000,000.00
SBS21		On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	99.96160			0.00	0	0.00
SBS22		On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.78461			0.00	0	0.00
SBS23		On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.72570			0.00	0	0.00
SBS24		On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.46221			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS25	On 24/05/2019	Spot Bond	8.61000		100.88899		8.61000	105.28972			0.00	0	223,100,000.00
SBS3	On 25/05/2026	Spot Bond	8.95000		98.26757		8.95000	98.24419			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.33500		100.17148		9.33500	95.84985			0.00	0	30,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.30500		113.75577		7.30500	113.73359			0.00	0	105,300,000.00
SBSI11	On 07/12/2023	Spot Bond	2.13000		132.78177		2.13000	269.26139			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.96000		105.57884		0.96000	126.11012			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	107.49000			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		6.36893		100.00000	6.35333			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		154.85133		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.53000		110.48565		1.53000	123.92127			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.74081		6.50000	100.72310			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.15448			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.82352			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.26272			0.00	0	200,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.95000		102.67394		8.95000	102.64938			0.00	0	24,200,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.92968			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.62724			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.92935			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.83731			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.24398			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SLI2	On 15/08/2016	Spot Bond	7.42500	107.78617		7.42500	107.76482			0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.72000	108.52073		8.72000	102.02801			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.25000	101.34897		8.25000	101.32634			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.57351			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.50746			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.63852			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.51902			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.24183			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.95000	107.54448		7.95000	107.52157			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.73789			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.70875			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.50785			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.31500	94.66627		9.31500	94.64260			0.00	0	2,503,200,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.41121			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.95715			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.36177			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.24300	87.69847		9.24300	87.67671			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.30500	87.40016		9.30500	87.37833			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.12000	106.23961		6.12000	106.22212			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.70500	95.55327		8.70500	95.53114			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.07956			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.03000	102.06333		8.03000	102.04113			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.02500	113.17585		7.02500	113.15426			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.56000	101.96010		2.56000	102.33204			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.07000	101.83376		8.07000	102.86817			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.98247			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.98932			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.48363			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.67000	109.61072		9.67000	110.23242			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.23608			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.24223			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.01871			0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.98545			0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.92743			0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.92740			0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.91275			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.86943			0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.81099			0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.76751			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.62211			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.49101			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.99511			0.00	0	0.00
SY1027	On 20/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.89832			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.89217			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.89326			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.79123			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond		100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond		100.00000	79.86871		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.58500	111.80883		6.58500	111.78893			263,400,000,000.00	40,000,000	300,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SZ25	On 30/09/2025	Spot Bond	8.85000	102.18346		8.85000	102.15915			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	65.96754		100.00000	65.82233			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	56.70319		100.00000	56.56583			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	21.29753		100.00000	21.24594			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.44000	101.76269		6.44000	101.74513			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.42453			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.14220			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.81320			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.92301			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.24388			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.55164			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.25868			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.37500	105.75290		7.37500	105.73210			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.09447			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.92429			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.98504			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.45073			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.46464			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.51477		7.83000	102.49338			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.44308			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.46046			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.28271			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.44308			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.46046			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	77.20977		7.16000	102.16250			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.49450			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.49172			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.55822			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.54923			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.81919			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.78847			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.44238			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.46464			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	98.08322		8.73000	102.63809			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.14840			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.15538			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.59000	101.01280		8.59000	98.93938			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.49588			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.16500			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.55684			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.18780			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.77138			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.26398			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.47032			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.16408		101.06155	6.14901			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.44030			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.62068			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.50282			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.53054			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.82192			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.44991			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.45976			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.46680			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.45976			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.46680			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.47032			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.45554			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.46680			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.50550			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.50550			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.50550			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.56171			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.57575			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.55820			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.83801			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.85543			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.84847			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.80987			0.00	70,000,000	70,000,000.00
TL15	On 29/04/2015	Spot Bond	7.97500		105.81049		7.97500	105.78777			0.00	0	50,000,000.00
TL20	On 22/02/2020	Spot Bond	7.62000		96.46335		7.62000	96.41858			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.79000		104.93628		7.79000	104.91450		24,928,000,000,000.00		3,200,000,000	5,650,000,000.00
TN20	On 17/09/2020	Spot Bond	8.69500		110.81916		8.69500	110.79311		5,913,385,158,500.00		680,090,300	15,040,090,300.00
TN23	On 06/11/2023	Spot Bond	8.99000		111.99472		8.99000	111.96752		4,135,400,000,000.00		460,000,000	9,870,000,000.00
TN25	On 19/08/2025	Spot Bond	9.31000		103.56012		9.31000	103.53452		20,482,000,000,000.00		2,200,000,000	14,200,000,000.00
TN27	On 14/11/2027	Spot Bond	9.33000		96.67693		9.33000	96.65298		842,499,000.00		90,300	6,816,090,300.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.83972			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	99.84821			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.14949			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	99.96598			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	99.96502			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	99.96483			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	99.95968			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	99.94927			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.61826			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.64344			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.65851			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.38803		10.00000	100.36026			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.37835		9.75000	100.35128			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.38060		100.00000	10.35293			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.74525			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.72219			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.61901			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.98583			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.37459			0.00	5,000,000,000	2,500,000,000.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.11679			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.35101			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.15544			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.11695			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.89396			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	94.88632			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP151	On 02/05/2014	Spot Bond	0.00000		100.00000		0.00000	97.48505			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.33708			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.31013			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.50134			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.44236			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.41287			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.29490			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond	100.00000		84.10138		100.00000	83.90805		4,540,000,000,000,000.00	45,400,000,000	36,700,000,000.00	
TWCJ05	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.55398			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.47577			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.34954			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.41440			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.03500		110.88848		9.03500	110.86141			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.77549			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.46303			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.82394			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.19000		104.86489		9.19000	104.83886			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.69073			0.00	2,800,000,000	1,400,000,000.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.72817			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.01785			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.02100			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.02121			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.77565			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.79965			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VOYT01	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	130.94000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.48500		119.59630		6.48500	119.57556			1,815,800,000,000.00	280,000,000	9,790,000,000.00
WS05	On 01/08/2018	Spot Bond	0.74000		241.27930		0.74000	241.25129			532,800,000,000.00	720,000,000	3,360,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.42500		107.86718		6.42500	107.84865			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.35500		109.19560		7.35500	109.17416			5,148,500,000,000.00	700,000,000	8,850,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.67500		110.03928		7.67500	110.01676			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.07000		108.80528		8.07000	108.78189			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.17500		108.72648		8.17500	108.70280			1,308,000,000,000.00	160,000,000	1,580,000,000.00
Z009	On 30/11/2013	Spot Bond	4.91000		99.78523		4.91000	99.77184			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.07500		90.71824		6.07500	90.70349			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.90000		98.19404		4.90000	98.18109			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.91000		97.00102		4.91000	96.98824			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.00500		89.21633		6.00500	89.20183			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.89000		95.08373		4.89000	95.07125			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.07500		90.70349		6.07500	90.68874			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.06500		66.50096		7.06500	66.48821			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		26.21552		100.00000	26.16578			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		13.87620		100.00000	13.84988			0.00	0	0.00
<b>Total for j-Bonds :</b>											<b>74,243,820,432,684,000.00</b>	<b>50,157,816,000</b>	<b>'26 025 698 100.00</b>
<b>Grand Total:</b>											<b>74,243,820,802,717,300.00</b>	<b>50,157,913,553</b>	<b>'26 027 976 701.00</b>