



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 21/01/2014

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 21/01/2014	Any day expiry	10.83270	10.83270		10.83480	10.83480		13.43	10,832,700.00	1,000	0.00	
\$ / R	On 21/01/2014	Any day expiry	10.10	Call	732.70000	0.73270	734.80000	0.73480	732.700	13.43	0.00	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.43	0.00	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Call	432.70000	0.43270	434.82750	0.43483	432.700	13.43	0.00	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Put	0.00000	0.00000	0.02750	0.00003	0.000	13.43	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.84020	10.84020	10.84240	10.84240		12.34	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,540.20000	2.54020	2,542.40000	2.54240	2,540.200	15.96	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.96	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	720.34340	0.72034	722.61560	0.72262	720.343	17.22	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	0.14340	0.00014	0.21560	0.00022	0.143	17.22	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	335.80160	0.33580	339.82480	0.33982	335.802	14.43	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	5.60160	0.00560	7.42480	0.00742	5.602	14.43	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	326.33470	0.32633	330.48730	0.33049	326.335	14.37	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	6.13470	0.00613	8.08730	0.00809	6.135	14.37	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	316.91410	0.31691	321.20280	0.32120	316.914	14.31	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	6.71410	0.00671	8.80280	0.00880	6.714	14.31	0.00	0	0.00
\$ / R	On 03/02/2014	Any day expiry			10.84930	10.84930	10.85160	10.85160		13.00	0.00	0	0.00
\$ / R	On 03/02/2014	Any day expiry	10.89	Call	89.49850	0.08950	96.64770	0.09665	89.499	13.28	0.00	0	2,350.00
\$ / R	On 03/02/2014	Any day expiry	10.89	Put	130.19850	0.13020	135.04770	0.13505	130.199	13.28	0.00	0	0.00
\$ / R	On 03/02/2014	Any day expiry	11.20	Put	373.09390	0.37309	374.43510	0.37444	373.094	15.44	0.00	0	0.00
\$ / R	On 03/02/2014	Any day expiry	11.20	Call	22.39390	0.02239	26.03510	0.02604	22.394	15.44	0.00	0	1,700.00
\$ / R	On 26/02/2014	Any day expiry			10.88450	10.88450	10.88720	10.88720		13.73	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,584.50720	2.58451	2,587.20870	2.58721	2,584.507	22.12	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.00720	0.00001	0.00870	0.00001	0.007	22.12	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	889.51800	0.88952	892.60640	0.89261	889.518	14.14	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	5.01800	0.00502	5.40640	0.00541	5.018	14.14	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	376.44330	0.37644	381.73290	0.38173	376.443	13.12	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	61.94330	0.06194	64.53290	0.06453	61.943	13.12	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	369.12320	0.36912	374.45390	0.37445	369.123	13.14	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	64.62320	0.06462	67.25390	0.06725	64.623	13.14	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	361.88280	0.36188	367.25340	0.36725	361.883	13.16	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	67.38280	0.06738	70.05340	0.07005	67.383	13.16	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.88620	10.88620	10.88890	10.88890		13.76	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	337.41090	0.33741	342.86810	0.34287	337.411	13.26	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	81.21090	0.08121	83.96810	0.08397	81.211	13.26	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.88780	10.88780	10.89050	10.89050		13.79	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,797.93570	1.79794	1,800.65150	1.80065	1,797.936	17.85	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	0.13570	0.00014	0.15150	0.00015	0.136	17.85	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,787.94130	1.78794	1,790.65740	1.79066	1,787.941	17.81	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	0.14130	0.00014	0.15740	0.00016	0.141	17.81	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,777.94720	1.77795	1,780.66360	1.78066	1,777.947	17.77	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	0.14720	0.00015	0.16360	0.00016	0.147	17.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.91550	10.91550	10.91850	10.91850		13.69	2,203,719,379.50	201,889	1,204,289.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	3,215.50380	3.21550	3,218.50330	3.21850	3,215.504	21.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.00380	0.00000	0.00330	0.00000	0.004	21.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,715.52960	2.71553	2,718.52670	2.71853	2,715.530	20.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.02960	0.00003	0.02670	0.00003	0.030	20.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	0.20570	0.00021	0.19160	0.00019	0.206	18.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	2,215.70570	2.21571	2,218.69160	2.21869	2,215.706	18.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,666.39440	1.66639	1,669.40780	1.66941	1,666.394	16.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	0.89440	0.00089	0.90780	0.00091	0.894	16.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,327.82360	1.32782	1,330.95770	1.33096	1,327.824	14.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	2.32360	0.00232	2.45770	0.00246	2.324	14.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	2.39130	0.00239	2.53210	0.00253	2.391	14.64	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,317.89130	1.31789	1,321.03210	1.32103	1,317.891	14.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,307.96130	1.30796	1,311.10860	1.31111	1,307.961	14.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	2.46130	0.00246	2.60860	0.00261	2.461	14.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,218.69550	1.21870	1,221.91610	1.22192	1,218.696	14.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	3.19550	0.00320	3.41610	0.00342	3.196	14.16	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	3.69970	0.00370	3.97240	0.00397	3.700	13.92	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,169.19970	1.16920	1,172.47240	1.17247	1,169.200	13.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	1,119.78820	1.11979	1,123.12270	1.12312	1,119.788	13.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	4.28820	0.00429	4.62270	0.00462	4.288	13.67	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	1,022.12080	1.02212	1,025.58170	1.02558	1,022.121	13.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	6.62080	0.00662	7.08170	0.00708	6.621	13.50	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	10.04990	0.01005	10.66950	0.01067	10.050	13.33	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	925.54990	0.92555	929.16950	0.92917	925.550	13.33	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	783.68830	0.78369	787.60540	0.78761	783.688	13.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	18.18830	0.01819	19.10540	0.01911	18.188	13.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	737.46940	0.73747	741.49960	0.74150	737.469	12.98	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	21.96940	0.02197	22.99960	0.02300	21.969	12.98	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	23.66390	0.02366	24.74020	0.02474	23.664	12.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	719.16390	0.71916	723.24020	0.72324	719.164	12.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	691.91770	0.69192	696.06520	0.69607	691.918	12.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	26.41770	0.02642	27.56520	0.02757	26.418	12.90	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	647.12350	0.64712	651.39260	0.65139	647.123	12.81	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	31.62350	0.03162	32.89260	0.03289	31.623	12.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	32.76360	0.03276	34.05690	0.03406	32.764	12.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	638.26360	0.63826	642.55690	0.64256	638.264	12.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	620.65050	0.62065	624.99310	0.62499	620.651	12.76	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	35.15050	0.03515	36.49310	0.03649	35.151	12.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	611.89790	0.61190	616.26560	0.61627	611.898	12.74	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	36.39790	0.03640	37.76560	0.03777	36.398	12.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	37.69750	0.03770	39.08970	0.03909	37.698	12.73	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	603.19750	0.60320	607.58970	0.60759	603.198	12.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	561.98750	0.56199	566.53300	0.56653	561.988	12.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	46.48750	0.04649	48.03300	0.04803	46.488	12.81	0.00	0	2,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	522.18580	0.52219	526.87830	0.52688	522.186	12.90	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	56.68580	0.05669	58.37830	0.05838	56.686	12.90	0.00	0	1,750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	68.39050	0.06839	70.21990	0.07022	68.391	12.99	0.00	0	2,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	483.89050	0.48389	488.71990	0.48872	483.891	12.99	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	447.18910	0.44719	452.13990	0.45214	447.189	13.07	0.00	0	50.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Put	81.68910	0.08169	83.63990	0.08364	81.689	13.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	412.15130	0.41215	417.20750	0.41721	412.151	13.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	96.65130	0.09665	98.70750	0.09871	96.651	13.16	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	99.84830	0.09985	101.92430	0.10192	99.848	13.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	405.34830	0.40535	410.42430	0.41042	405.348	13.18	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	378.83550	0.37884	383.97820	0.38398	378.836	13.25	0.00	0	406.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	113.33550	0.11334	115.47820	0.11548	113.335	13.25	0.00	0	3,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Call	359.69010	0.35969	364.87210	0.36487	359.690	13.30	0.00	0	11,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Put	124.19010	0.12419	126.37210	0.12637	124.190	13.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	131.78290	0.13178	133.98790	0.13399	131.783	13.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	347.28290	0.34728	352.48790	0.35249	347.283	13.34	0.00	0	24,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Call	317.51870	0.31752	322.76140	0.32276	317.519	13.42	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Put	152.01870	0.15202	154.26140	0.15426	152.019	13.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Call	289.55350	0.28955	294.80660	0.29481	289.553	13.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Put	174.05350	0.17405	176.30660	0.17631	174.053	13.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Put	192.96940	0.19297	195.21360	0.19521	192.969	13.58	0.00	0	1,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Call	268.46940	0.26847	273.71360	0.27371	268.469	13.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	263.37770	0.26338	268.61670	0.26862	263.378	13.60	0.00	0	1,700.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	197.87770	0.19788	200.11670	0.20012	197.878	13.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Call	238.97280	0.23897	244.17150	0.24417	238.973	13.69	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Put	223.47280	0.22347	225.67150	0.22567	223.473	13.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.91	Put	229.22470	0.22922	231.40060	0.23140	229.225	13.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.91	Call	234.72470	0.23472	239.90060	0.23990	234.725	13.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.94	Call	222.39140	0.22239	0.00000	0.00000	222.391	13.85	44,478.28	200	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.94	Put	246.89140	0.24689	0.00000	0.00000	246.891	13.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	199.52270	0.19952	204.46190	0.20446	199.523	14.11	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	284.02270	0.28402	285.96190	0.28596	284.023	14.11	0.00	0	1,300.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	350.83500	0.35084	352.44680	0.35245	350.835	14.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	166.33500	0.16634	170.94680	0.17095	166.335	14.53	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	151.84060	0.15184	156.27130	0.15627	151.841	14.75	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	386.34060	0.38634	387.77130	0.38777	386.341	14.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	138.61380	0.13861	142.85650	0.14286	138.614	14.96	0.00	0	2,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	423.11380	0.42311	424.35650	0.42436	423.114	14.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	461.05830	0.46106	462.11040	0.46211	461.058	15.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	126.55830	0.12656	130.61040	0.13061	126.558	15.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	81.11220	0.08111	84.22540	0.08423	81.112	16.26	0.00	0	12,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	665.61220	0.66561	665.72540	0.66573	665.612	16.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	54.05370	0.05405	56.39110	0.05639	54.054	17.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	888.55370	0.88855	887.89110	0.88789	888.554	17.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,121.64710	1.12165	1,120.38640	1.12039	1,121.647	18.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	37.14710	0.03715	38.88640	0.03889	37.147	18.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	25.54120	0.02554	26.88180	0.02688	25.541	19.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,360.04120	1.36004	1,358.38180	1.35838	1,360.041	19.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	18.05860	0.01806	19.09830	0.01910	18.059	20.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	1,602.55860	1.60256	1,600.59830	1.60060	1,602.559	20.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	1,749.36730	1.74937	1,747.26510	1.74727	1,749.367	21.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	14.86730	0.01487	15.76510	0.01577	14.867	21.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	13.96540	0.01397	14.82110	0.01482	13.965	21.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	1,798.46540	1.79847	1,796.32110	1.79632	1,798.465	21.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	11.65280	0.01165	12.39630	0.01240	11.653	22.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	1,946.15280	1.94615	1,943.89630	1.94390	1,946.153	22.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	9.81890	0.00982	10.46860	0.01047	9.819	22.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,094.31890	2.09432	2,091.96860	2.09197	2,094.319	22.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	6.21160	0.00621	6.83990	0.00684	6.212	30.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,340.71160	3.34071	3,338.33990	3.33834	3,340.712	30.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	4.06190	0.00406	4.51270	0.00451	4.062	30.50	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,588.56190	3.58856	3,586.01270	3.58601	3,588.562	30.50	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.91870	10.91870	10.92180	10.92180		13.71	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,829.35340	1.82935	1,832.44240	1.83244	1,829.353	17.02	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	0.65340	0.00065	0.64240	0.00064	0.653	17.02	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,819.37130	1.81937	1,822.46110	1.82246	1,819.371	16.97	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	0.67130	0.00067	0.66110	0.00066	0.671	16.97	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	0.68980	0.00069	0.68030	0.00068	0.690	16.93	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,809.38980	1.80939	1,812.48030	1.81248	1,809.390	16.93	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.93030	10.93030	10.93350	10.93350		13.77	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,630.37750	2.63038	2,633.57750	2.63358	2,630.378	19.54	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.07750	0.00008	0.07750	0.00008	0.078	19.54	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	850.56140	0.85056	854.71770	0.85472	850.561	13.25	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	20.26140	0.02026	21.21770	0.02122	20.261	13.25	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			10.98110	10.98110	10.98450	10.98450		14.29	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,681.56800	2.68157	2,685.00480	2.68500	2,681.568	18.91	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.46800	0.00047	0.50480	0.00050	0.468	18.91	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	1,065.63190	1.06563	1,070.29110	1.07029	1,065.632	13.67	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	24.53190	0.02453	25.79110	0.02579	24.532	13.67	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			11.03430	11.03430	11.03760	11.03760		14.68	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,133.66070	1.13366	1,138.49270	1.13849	1,133.661	13.83	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	39.36070	0.03936	40.89270	0.04089	39.361	13.83	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	1,124.44180	1.12444	1,129.29260	1.12929	1,124.442	13.80	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	40.14180	0.04014	41.69260	0.04169	40.142	13.80	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	1,115.45260	1.11545	1,120.33100	1.12033	1,115.453	13.80	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	41.15260	0.04115	42.73100	0.04273	41.153	13.80	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			11.03610	11.03610	11.03930	11.03930		14.70	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	2,737.40450	2.73740	2,740.69750	2.74070	2,737.405	18.33	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	1.30450	0.00130	1.39750	0.00140	1.304	18.33	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	960.41330	0.96041	965.73420	0.96573	960.413	13.71	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	64.31330	0.06431	66.43420	0.06643	64.313	13.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			11.06530	11.06530	11.06840	11.06840		14.83	4,149,487.50	375	161,321.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	3,066.36080	3.06636	3,069.52560	3.06953	3,066.361	18.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	1.06080	0.00106	1.12560	0.00113	1.061	18.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,618.12000	2.61812	2,621.38410	2.62138	2,618.120	17.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	2.82000	0.00282	2.98410	0.00298	2.820	17.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,429.49650	2.42950	2,432.83340	2.43283	2,429.496	17.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	4.19650	0.00420	4.43340	0.00443	4.196	17.38	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,320.56190	2.32056	2,323.95300	2.32395	2,320.562	17.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	5.26190	0.00526	5.55300	0.00555	5.262	17.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	2,290.89410	2.29089	2,294.30180	2.29430	2,290.894	17.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	5.59410	0.00559	5.90180	0.00590	5.594	17.04	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Call	2,271.12650	2.27113	2,274.54570	2.27455	2,271.126	16.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	5.82650	0.00583	6.14570	0.00615	5.826	16.99	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	2,073.93470	2.07393	2,077.48130	2.07748	2,073.935	16.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	8.63470	0.00863	9.08130	0.00908	8.635	16.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,877.96600	1.87797	1,881.67730	1.88168	1,877.966	15.95	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	12.66600	0.01267	13.27730	0.01328	12.666	15.95	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,501.50490	1.50150	1,505.67830	1.50568	1,501.505	14.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	26.20490	0.02620	27.27830	0.02728	26.205	14.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,491.98840	1.49199	1,496.17650	1.49618	1,491.988	14.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	26.68840	0.02669	27.77650	0.02778	26.688	14.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,482.48040	1.48248	1,486.68340	1.48668	1,482.480	14.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	27.18040	0.02718	28.28340	0.02828	27.180	14.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,350.33540	1.35034	1,354.76030	1.35476	1,350.335	14.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	35.03540	0.03504	36.36030	0.03636	35.035	14.51	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Call	1,322.27650	1.32228	1,326.75270	1.32675	1,322.276	14.43	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	36.97650	0.03698	38.35270	0.03835	36.977	14.43	0.00	0	920.00

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	9.80	Call	1,303.62630	1.30363	1,308.13750	1.30814	1,303.626	14.38	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Put	38.32630	0.03833	39.73750	0.03974	38.326	14.38	0.00	0	6.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Call	1,147.63720	1.14764	1,152.47890	1.15248	1,147.637	13.97	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Put	52.33720	0.05234	54.07890	0.05408	52.337	13.97	0.00	0	24,582.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.00	Call	1,121.27940	1.12128	1,126.20450	1.12620	1,121.279	13.95	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.00	Put	55.97940	0.05598	57.80450	0.05780	55.979	13.95	0.00	0	15,000.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Call	1,112.53760	1.11254	1,117.49130	1.11749	1,112.538	13.95	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Put	57.23760	0.05724	59.09130	0.05909	57.238	13.95	0.00	0	50.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Call	1,009.49560	1.00950	1,014.80120	1.01480	1,009.496	13.88	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Put	74.19560	0.07420	76.40120	0.07640	74.196	13.88	0.00	0	15,489.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.15	Call	992.67500	0.99267	998.04030	0.99804	992.675	13.87	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.15	Put	77.37500	0.07737	79.64030	0.07964	77.375	13.87	0.00	0	47,500.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.50	Call	717.56600	0.71757	723.99280	0.72399	717.566	13.67	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.50	Put	152.26600	0.15227	155.59280	0.15559	152.266	13.67	0.00	0	15,000.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.57	Call	671.86040	0.67186	0.00000	0.00000	671.860	13.82	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.57	Put	176.56040	0.17656	0.00000	0.00000	176.560	13.82	1,986,304.50	11,250	11,250.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.63	Call	634.44200	0.63444	641.19590	0.64120	634.442	13.94	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.63	Put	199.14200	0.19914	202.79590	0.20280	199.142	13.94	0.00	0	11,250.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.64	Call	628.36460	0.62836	635.13880	0.63514	628.365	13.97	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.64	Put	203.06460	0.20306	206.73880	0.20674	203.065	13.97	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.65	Call	622.33220	0.62233	629.12630	0.62913	622.332	13.99	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.65	Put	207.03220	0.20703	210.72630	0.21073	207.032	13.99	0.00	0	2,350.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Call	537.21910	0.53722	544.27530	0.54428	537.219	14.30	0.00	0	6.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Put	271.91910	0.27192	275.87530	0.27588	271.919	14.30	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.90	Call	485.97740	0.48598	493.14510	0.49315	485.977	14.51	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.90	Put	320.67740	0.32068	324.74510	0.32475	320.677	14.51	0.00	0	7,000.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	11.00	Call	438.98150	0.43898	446.20630	0.44621	438.982	14.72	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	11.00	Put	373.68150	0.37368	377.80630	0.37781	373.682	14.72	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	11.20	Call	360.86550	0.36087	367.90930	0.36791	360.866	15.29	2,706,491.25	7,500	15,000.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	11.20	Put	495.56550	0.49557	499.50930	0.49951	495.566	15.29	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	11.50	Call	271.50510	0.27151	277.95380	0.27795	271.505	16.20	0.00	0	17,350.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	11.50	Put	706.20510	0.70621	709.55380	0.70955	706.205	16.20	0.00	0	300.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Call	247.46650	0.24747	253.67640	0.25368	247.467	16.51	0.00	0	250.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Put	782.16650	0.78217	785.27640	0.78528	782.166	16.51	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	11.90	Call	190.22260	0.19022	195.67870	0.19568	190.223	17.48	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	11.90	Put	1,024.92260	1.02492	1,027.27870	1.02728	1,024.923	17.48	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.00	Call	174.88370	0.17488	180.09180	0.18009	174.884	17.80	0.00	0	24,582.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.00	Put	1,109.58370	1.10958	1,111.69180	1.11169	1,109.584	17.80	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.05	Call	167.80540	0.16781	172.89020	0.17289	167.805	17.97	0.00	0	21,000.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.05	Put	1,152.50540	1.15251	1,154.49020	1.15449	1,152.505	17.97	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.20	Call	148.59850	0.14860	153.32260	0.15332	148.599	18.45	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.20	Put	1,283.29850	1.28330	1,284.92260	1.28492	1,283.299	18.45	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.24	Call	143.92300	0.14392	148.55220	0.14855	143.923	18.57	0.00	0	15,489.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.24	Put	1,318.62300	1.31862	1,320.15220	1.32015	1,318.623	18.57	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.50	Call	117.82120	0.11782	121.87710	0.12188	117.821	19.39	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.50	Put	1,552.52120	1.55252	1,553.47710	1.55348	1,552.521	19.39	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.90	Call	88.92330	0.08892	92.23100	0.09223	88.923	20.65	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	12.90	Put	1,923.62330	1.92362	1,923.83100	1.92383	1,923.623	20.65	0.00	0	0.00	
\$ / R	On	18/06/2014	Any day expiry			11.07390	11.07390	11.07690	11.07690	11.07390	14.83	0.00	0	0.00	
\$ / R	On	18/06/2014	Any day expiry	8.78	Call	2,300.01150	2.30001	2,303.26530	2.30327	2,300.011	17.01	0.00	0	0.00	
\$ / R	On	18/06/2014	Any day expiry	8.78	Put	6.11150	0.00611	6.36530	0.00637	6.111	17.01	0.00	0	0.00	
\$ / R	On	18/06/2014	Any day expiry	10.13	Call	1,020.52230	1.02052	1,025.42420	1.02542	1,020.522	13.87	0.00	0	0.00	
\$ / R	On	18/06/2014	Any day expiry	10.13	Put	76.62230	0.07662	78.52420	0.07852	76.622	13.87	0.00	0	0.00	
\$ / R	On	18/06/2014	Any day expiry	12.24	Call	151.46140	0.15146	156.17090	0.15617	151.461	18.54	0.00	0	0.00	
\$ / R	On	18/06/2014	Any day expiry	12.24	Put	1,317.56140	1.31756	1,319.27090	1.31927	1,317.561	18.54	0.00	0	0.00	
\$ / R	On	22/08/2014	Any day expiry			11.18920	11.18920	11.19230	11.19230	11.18920	15.56	0.00	0	0.00	
\$ / R	On	22/08/2014	Any day expiry	9.99	Call	1,289.50960	1.28951	1,294.00280	1.29400	1,289.510	14.35	0.00	0	0.00	

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	22/08/2014	Any day expiry	9.99	Put	90.30960	0.09031		91.70280	0.09170	90.310	14.35	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.00	Call	1,280.77150	1.28077	1,285.27950	1.28528	1,280.771	1,280.771	14.33	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.00	Put	91.57150	0.09157	92.97950	0.09298	91.571	91.571	14.33	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.01	Put	92.84900	0.09285	94.27190	0.09427	92.849	92.849	14.31	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.01	Call	1,272.04900	1.27205	1,276.57190	1.27657	1,272.049	1,272.049	14.31	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.33	Call	1,015.07300	1.01507	1,020.21800	1.02022	1,015.073	1,015.073	14.18	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.33	Put	155.87300	0.15587	157.91800	0.15792	155.873	155.873	14.18	0.00	0	19,547.00
\$ / R	On	22/08/2014	Any day expiry	12.07	Call	287.48370	0.28748	292.16910	0.29217	287.484	287.484	17.88	0.00	0	19,547.00
\$ / R	On	22/08/2014	Any day expiry	12.07	Put	1,168.28370	1.16828	1,169.86910	1.16987	1,168.284	1,168.284	17.88	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future			11.23330	11.23330	11.23660	11.23660			15.74	0.00	0	11,841.00
\$ / R	On	15/09/2014	Foreign Exchange Future	7.90	Call	3,338.45790	3.33846	3,341.83980	3.34184	3,338.458	3,338.458	18.94	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	7.90	Put	5.15790	0.00516	5.23980	0.00524	5.158	5.158	18.94	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.40	Call	2,843.81020	2.84381	2,847.24210	2.84724	2,843.810	2,843.810	17.68	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.40	Put	10.51020	0.01051	10.64210	0.01064	10.510	10.510	17.68	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.80	Put	18.17400	0.01817	18.35700	0.01836	18.174	18.174	16.66	0.00	0	920.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.80	Call	2,451.47400	2.45147	2,454.95700	2.45496	2,451.474	2,451.474	16.66	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.88	Call	2,373.53790	2.37354	2,377.03210	2.37703	2,373.538	2,373.538	16.46	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.88	Put	20.23790	0.02024	20.43210	0.02043	20.238	20.238	16.46	0.00	0	26,804.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.90	Call	2,354.08800	2.35409	2,357.58440	2.35758	2,354.088	2,354.088	16.41	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.90	Put	20.78800	0.02079	20.98440	0.02098	20.788	20.788	16.41	0.00	0	15,296.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.00	Put	23.75540	0.02376	23.96600	0.02397	23.755	23.755	16.16	0.00	0	35,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.00	Call	2,257.05540	2.25706	2,260.56600	2.26057	2,257.055	2,257.055	16.16	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.30	Call	1,971.02020	1.97102	1,974.66890	1.97467	1,971.020	1,971.020	15.63	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.30	Put	37.72020	0.03772	38.06890	0.03807	37.720	37.720	15.63	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.60	Call	1,691.90200	1.69190	1,695.73990	1.69574	1,691.902	1,691.902	15.11	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.60	Put	58.60200	0.05860	59.13990	0.05914	58.602	58.602	15.11	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.78	Put	75.55120	0.07555	76.23240	0.07623	75.551	75.551	14.79	0.00	0	920.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.78	Call	1,528.85120	1.52885	1,532.83240	1.53283	1,528.851	1,528.851	14.79	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Call	1,422.41670	1.42242	1,426.50100	1.42650	1,422.417	1,422.417	14.58	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Put	89.11670	0.08912	89.90100	0.08990	89.117	89.117	14.58	0.00	0	6.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.00	Call	1,335.29840	1.33530	1,339.47550	1.33948	1,335.298	1,335.298	14.40	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.00	Put	101.99840	0.10200	102.87550	0.10288	101.998	101.998	14.40	0.00	0	40,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.19	Put	133.13890	0.13314	134.21650	0.13422	133.139	133.139	14.16	0.00	0	2,870.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.19	Call	1,176.43890	1.17644	1,180.81650	1.18082	1,176.439	1,176.439	14.16	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.21	Call	1,160.99250	1.16099	1,165.39660	1.16540	1,160.993	1,160.993	14.17	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.21	Put	137.69250	0.13769	138.79660	0.13880	137.693	137.693	14.17	0.00	0	15,296.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.23	Call	1,145.65240	1.14565	1,150.08320	1.15008	1,145.652	1,145.652	14.18	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.23	Put	142.35240	0.14235	143.48320	0.14348	142.352	142.352	14.18	0.00	0	23,934.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Put	156.99750	0.15700	158.21370	0.15821	156.998	156.998	14.21	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Call	1,100.29750	1.10030	1,104.81370	1.10481	1,100.298	1,100.298	14.21	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Call	1,092.83600	1.09284	1,097.36550	1.09737	1,092.836	1,092.836	14.22	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Put	159.53600	0.15954	160.76550	0.16077	159.536	159.536	14.22	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Call	1,085.40530	1.08541	1,089.94830	1.08995	1,085.405	1,085.405	14.22	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Put	162.10530	0.16211	163.34830	0.16335	162.105	162.105	14.22	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.38	Put	180.87770	0.18088	182.21710	0.18222	180.878	180.878	14.26	0.00	0	250.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.38	Call	1,034.17770	1.03418	1,038.81710	1.03882	1,034.178	1,034.178	14.26	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.50	Call	949.70850	0.94971	954.51150	0.95451	949.709	949.709	14.32	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.50	Put	216.40850	0.21641	217.91150	0.21791	216.408	216.408	14.32	0.00	0	10,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Call	688.82100	0.68882	693.93920	0.69394	688.821	688.821	15.02	0.00	0	6.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Put	405.52100	0.40552	407.33920	0.40734	405.521	405.521	15.02	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	11.51	Put	747.30690	0.74731	748.79610	0.74880	747.307	747.307	16.39	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	11.51	Call	470.60690	0.47061	475.39610	0.47540	470.607	470.607	16.39	0.00	0	250.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Call	344.37880	0.34438	348.54750	0.34855	344.379	344.379	17.64	0.00	0	45,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Put	1,111.07880	1.11108	1,111.94750	1.11195	1,111.079	1,111.079	17.64	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Call	324.21550	0.32422	328.24740	0.32825	324.215	324.215	17.90	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Put	1,190.91550	1.19092	1,191.64740	1.19165	1,190.916	1,190.916	17.90	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.35	Put	1,396.92140	1.39692	1,397.31730	1.39732	1,396.921	1,396.921	18.54	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	280.22140	0.28022	283.91730	0.28392	280.221	18.54	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	273.94570	0.27395	277.58920	0.27759	273.946	18.65	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Put	1,430.64570	1.43065	1,430.98920	1.43099	1,430.646	18.65	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	266.19400	0.26619	269.77460	0.26977	266.194	18.77	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Put	1,472.89400	1.47289	1,473.17460	1.47317	1,472.894	18.77	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	1,609.86150	1.60986	1,609.94450	1.60994	1,609.861	19.16	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	243.16150	0.24316	246.54450	0.24654	243.162	19.16	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	182.19780	0.18220	184.97720	0.18498	182.198	20.50	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,098.89780	2.09890	2,098.37720	2.09838	2,098.898	20.50	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			11.32660	11.32660	11.33010	11.33010		16.02	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	1,315.39760	1.31540	1,320.38730	1.32039	1,315.398	14.35	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	148.79760	0.14880	150.28730	0.15029	148.798	14.35	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	460.45990	0.46046	464.39070	0.46439	460.460	17.41	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	1,043.85990	1.04386	1,044.29070	1.04429	1,043.860	17.41	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.40060	11.40060	11.40400	11.40400		16.34	0.00	0	300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	3,413.67000	3.41367	3,417.15800	3.41716	3,413.670	18.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	13.07000	0.01307	13.15800	0.01316	13.070	18.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,972.60700	2.97261	2,976.14490	2.97614	2,972.607	17.46	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	22.00700	0.02201	22.14490	0.02214	22.007	17.46	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,923.88570	2.92389	2,927.43080	2.92743	2,923.886	17.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	23.28570	0.02329	23.43080	0.02343	23.286	17.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,875.23260	2.87523	2,878.78510	2.87879	2,875.233	17.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	24.63260	0.02463	24.78510	0.02479	24.633	17.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	2,441.04760	2.44105	2,444.67410	2.44467	2,441.048	16.18	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	40.44760	0.04045	40.67410	0.04067	40.448	16.18	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,977.33230	1.97733	1,981.22930	1.98123	1,977.332	15.47	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	76.73230	0.07673	77.22930	0.07723	76.732	15.47	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,887.67670	1.88768	1,891.65430	1.89165	1,887.677	15.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	87.07670	0.08708	87.65430	0.08765	87.077	15.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,541.42800	1.54143	1,545.79050	1.54579	1,541.428	14.86	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	140.82800	0.14083	141.79050	0.14179	140.828	14.86	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Call	1,243.81640	1.24382	1,248.65870	1.24866	1,243.816	14.67	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	223.21640	0.22322	224.65870	0.22466	223.216	14.67	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	1,161.62210	1.16162	1,166.64860	1.16665	1,161.622	14.77	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	261.02210	0.26102	262.64860	0.26265	261.022	14.77	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	869.35830	0.86936	874.92670	0.87493	869.358	15.42	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	468.75830	0.46876	470.92670	0.47093	468.758	15.42	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	664.47440	0.66447	669.90370	0.66990	664.474	16.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	763.87440	0.76387	765.90370	0.76590	763.874	16.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	512.73250	0.51273	517.71720	0.51772	512.733	17.64	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,112.13250	1.11213	1,113.71720	1.11372	1,112.133	17.64	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	510.18690	0.51019	515.16350	0.51516	510.187	17.66	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Put	1,119.58690	1.11959	1,121.16350	1.12116	1,119.587	17.66	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.58540	11.58540	11.58930	11.58930		16.98	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Put	494.94730	0.49495	497.62650	0.49763	494.947	15.68	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Call	1,090.34730	1.09035	1,096.92650	1.09693	1,090.347	15.68	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	1,084.98940	1.08499	1,091.58390	1.09158	1,084.989	15.70	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	499.58940	0.49959	502.28390	0.50228	499.589	15.70	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Call	1,080.08220	1.08008	1,086.67860	1.08668	1,080.082	15.72	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Put	504.68220	0.50468	507.37860	0.50738	504.682	15.72	0.00	0	0.00
\$ / R MAXI	On 24/01/2014	Any day expiry			10.83410	10.83410	10.83640	10.83640		13.37	0.00	0	0.00
\$ / R MAXI	On 24/01/2014	Any day expiry	10.84	Call	4,991.76230	0.04992	5,956.02410	0.05956	4,991.762	13.47	0.00	0	0.00
\$ / R MAXI	On 24/01/2014	Any day expiry	10.84	Put	5,581.76230	0.05582	6,316.02410	0.06316	5,581.762	13.47	0.00	0	0.00
\$ / R MAXI	On 24/01/2014	Any day expiry	10.85	Call	4,484.96040	0.04485	5,433.75060	0.05434	4,484.960	13.37	0.00	0	0.00
\$ / R MAXI	On 24/01/2014	Any day expiry	10.85	Put	6,074.96040	0.06075	6,793.75060	0.06794	6,074.960	13.37	0.00	0	0.00
\$ / R MAXI	On 24/01/2014	Any day expiry	10.86	Call	4,103.30820	0.04103	5,032.54730	0.05033	4,103.308	13.50	0.00	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	24/01/2014		Any day expiry	10.86	Put	6,693.30820	0.06693	7,392.54730	0.07393	6,693.308	13.50	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			10.91550	10.91550	10.91850	10.91850		13.69	65,493.00	6	692.00
\$ / R MAXI	On	17/03/2014	10.33	Call	62,065.04540		0.62065	62,499.30640	0.62499	62,065.045		12.76	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.33	Put	3,515.04540		0.03515	3,649.30640	0.03649	3,515.045		12.76	0.00	0	200.00
\$ / R MAXI	On	17/03/2014	10.49	Call	49,142.52250		0.49143	49,622.84520	0.49623	49,142.523		12.97	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.49	Put	6,592.52250		0.06593	6,772.84520	0.06773	6,592.523		12.97	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.50	Call	48,389.05220		0.48389	48,871.98530	0.48872	48,389.052		12.99	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.50	Put	6,839.05220		0.06839	7,021.98530	0.07022	6,839.052		12.99	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.51	Call	47,642.08020		0.47642	48,127.56850	0.48128	47,642.080		13.00	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.51	Put	7,092.08020		0.07092	7,277.56850	0.07278	7,092.080		13.00	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.88	Call	24,852.37910		0.24852	25,374.24030	0.25374	24,852.379		13.65	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.88	Put	21,302.37910		0.21302	21,524.24030	0.21524	21,302.379		13.65	0.00	0	160.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future			11.06530	11.06530	11.06840	11.06840		14.83	0.00	0	207.00
\$ / R MAXI	On	13/06/2014	10.69	Call	59,865.10580		0.59865	60,552.68980	0.60553	59,865.106		14.07	0.00	0	0.00
\$ / R MAXI	On	13/06/2014	10.69	Put	22,335.10580		0.22335	22,712.68980	0.22713	22,335.106		14.07	0.00	0	0.00
\$ / R MAXI	On	13/06/2014	10.70	Call	59,284.37950		0.59284	59,973.69580	0.59974	59,284.380		14.09	0.00	0	0.00
\$ / R MAXI	On	13/06/2014	10.70	Put	22,754.37950		0.22754	23,133.69580	0.23134	22,754.380		14.09	0.00	0	0.00
\$ / R MAXI	On	13/06/2014	10.71	Call	58,707.88430		0.58708	59,399.38970	0.59399	58,707.884		14.11	0.00	0	0.00
\$ / R MAXI	On	13/06/2014	10.71	Put	23,177.88430		0.23178	23,559.38970	0.23559	23,177.884		14.11	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future			11.23330	11.23330	11.23660	11.23660		15.74	0.00	0	1.00
\$ / R MAXI	On	15/09/2014	10.64	Call	85,666.80140		0.85667	86,165.46640	0.86165	85,666.801		14.39	0.00	0	0.00
\$ / R MAXI	On	15/09/2014	10.64	Put	26,336.80140		0.26337	26,505.46640	0.26505	26,336.801		14.39	0.00	0	0.00
\$ / R MAXI	On	15/09/2014	10.65	Call	85,025.65540		0.85026	85,525.51010	0.85526	85,025.655		14.40	0.00	0	0.00
\$ / R MAXI	On	15/09/2014	10.65	Put	26,695.65540		0.26696	26,865.51010	0.26866	26,695.655		14.40	0.00	0	0.00
\$ / R MAXI	On	15/09/2014	10.66	Call	84,387.30930		0.84387	84,888.34370	0.84888	84,387.309		14.40	0.00	0	0.00
\$ / R MAXI	On	15/09/2014	10.66	Put	27,057.30930		0.27057	27,228.34370	0.27228	27,057.309		14.40	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future			17.96490	17.96490	17.93720	17.93720		13.00	7,185,960.00	400	32,158.00
£ / R	On	17/03/2014	12.85	Call	5,114.97030		5.11497	5,087.27410	5.08727	5,114.970		24.36	0.00	0	0.00
£ / R	On	17/03/2014	12.85	Put	0.07030		0.00007	0.07410	0.00007	0.070		24.36	0.00	0	327.00
£ / R	On	17/03/2014	13.00	Call	4,964.98320		4.96498	4,937.28970	4.93729	4,964.983		23.82	0.00	0	0.00
£ / R	On	17/03/2014	13.00	Put	0.08320		0.00008	0.08970	0.00009	0.083		23.82	0.00	0	327.00
£ / R	On	17/03/2014	14.25	Call	3,715.24540		3.71525	3,687.65100	3.68765	3,715.245		19.38	0.00	0	0.00
£ / R	On	17/03/2014	14.25	Put	0.34540		0.00035	0.45100	0.00045	0.345		19.38	0.00	0	327.00
£ / R	On	17/03/2014	14.29	Call	3,675.26210		3.67526	3,647.67560	3.64768	3,675.262		19.23	0.00	0	0.00
£ / R	On	17/03/2014	14.29	Put	0.36210		0.00036	0.47560	0.00048	0.362		19.23	0.00	0	0.00
£ / R	On	17/03/2014	14.30	Call	3,665.26640		3.66527	3,637.68190	3.63768	3,665.266		19.20	0.00	0	0.00
£ / R	On	17/03/2014	14.30	Put	0.36640		0.00037	0.48190	0.00048	0.366		19.20	0.00	0	0.00
£ / R	On	17/03/2014	14.31	Call	3,655.27070		3.65527	3,627.68840	3.62769	3,655.271		19.16	0.00	0	0.00
£ / R	On	17/03/2014	14.31	Put	0.37070		0.00037	0.48840	0.00049	0.371		19.16	0.00	0	0.00
£ / R	On	17/03/2014	14.50	Call	3,465.43550		3.46544	3,437.89040	3.43789	3,465.435		18.72	0.00	0	0.00
£ / R	On	17/03/2014	14.50	Put	0.53550		0.00054	0.69040	0.00069	0.535		18.72	0.00	0	327.00
£ / R	On	17/03/2014	15.40	Call	2,568.34990		2.56835	2,541.07640	2.54108	2,568.350		16.89	0.00	0	0.00
£ / R	On	17/03/2014	15.40	Put	3.44990		0.00345	3.87640	0.00388	3.450		16.89	0.00	0	7,500.00
£ / R	On	17/03/2014	17.00	Call	1,010.88810		1.01089	991.10590	0.99111	1,010.888		11.92	0.00	0	0.00
£ / R	On	17/03/2014	17.00	Put	45.98810		0.04599	53.90590	0.05391	45.988		11.92	0.00	0	300.00
£ / R	On	17/03/2014	18.00	Call	347.65010		0.34765	342.90990	0.34291	347.650		13.11	0.00	0	0.00
£ / R	On	17/03/2014	18.00	Put	382.75010		0.38275	405.70990	0.40571	382.750		13.11	0.00	0	300.00
£ / R	On	17/03/2014	18.40	Call	213.69410		0.21369	212.29090	0.21229	213.694		13.98	0.00	0	4,700.00
£ / R	On	17/03/2014	18.40	Put	648.79410		0.64879	675.09090	0.67509	648.794		13.98	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future			18.19860	18.19860	18.17070	18.17070		13.92	0.00	0	4,201.00
£ / R	On	13/06/2014	15.00	Call	3,220.82160		3.22082	3,193.43510	3.19344	3,220.822		16.76	0.00	0	0.00
£ / R	On	13/06/2014	15.00	Put	22.22160		0.02222	22.73510	0.02274	22.222		16.76	0.00	0	1,123.00
£ / R	On	13/06/2014	16.04	Call	2,196.13300		2.19613	2,170.10790	2.17011	2,196.133		13.11	0.00	0	0.00
£ / R	On	13/06/2014	16.04	Put	37.53300		0.03753	39.40790	0.03941	37.533		13.11	0.00	0	0.00
£ / R	On	13/06/2014	16.05	Call	2,186.34540		2.18635	2,160.34130	2.16034	2,186.345		13.07	0.00	0	0.00
£ / R	On	13/06/2014	16.05	Put	37.74540		0.03775	39.64130	0.03964	37.745		13.07	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	2,176.56090		2.17656	2,150.57680	2.15058		2,176.561	13.04	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	37.96090		0.03796	39.87680	0.03988		37.961	13.04	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Call	1,756.54960		1.75655	1,736.20300	1.73620		1,756.550	11.96	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	57.94960		0.05795	65.50300	0.06550		57.950	11.96	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Call	1,627.45600		1.62746	1,608.41740	1.60842		1,627.456	12.14	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	78.85600		0.07886	87.71740	0.08772		78.856	12.14	0.00	0	25,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	1,439.29970		1.43930	1,422.25830	1.42226		1,439.300	12.42	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	120.69970		0.12070	131.55830	0.13156		120.700	12.42	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Call	773.17250		0.77317	765.19740	0.76520		773.173	13.59	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	474.57250		0.47457	494.49740	0.49450		474.573	13.59	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	231.29530		0.23130	233.03750	0.23304		231.295	16.58	0.00	0	12,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Put	1,832.69530		1.83270	1,862.33750	1.86234		1,832.695	16.58	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.46030		18.46030	18.43200	18.43200			14.72	0.00	0	320.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	1,830.95760		1.83096	1,813.78990	1.81379		1,830.958	13.44	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	210.65760		0.21066	221.78990	0.22179		210.658	13.44	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	1,823.21740		1.82322	1,806.13000	1.80613		1,823.217	13.45	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	212.91740		0.21292	224.13000	0.22413		212.917	13.45	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	1,815.49440		1.81549	1,798.49160	1.79849		1,815.494	13.45	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	215.19440		0.21519	226.49160	0.22649		215.194	13.45	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.71980		18.71980	18.69120	18.69120			15.22	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Call	1,658.59670		1.65860	1,648.21830	1.64822		1,658.597	14.01	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Put	478.79670		0.47880	497.01830	0.49702		478.797	14.01	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Call	1,652.15910		1.65216	1,641.88450	1.64188		1,652.159	14.01	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Put	482.35910		0.48236	500.68450	0.50068		482.359	14.01	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Call	1,645.74430		1.64574	1,635.56750	1.63557		1,645.744	14.01	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Put	485.94430		0.48594	504.36750	0.50437		485.944	14.01	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10452		0.10452	0.10494	0.10494			12.41	0.00	0	124.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,456.15470		0.01456	1,497.14870	0.01497		1,456.155	17.90	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	3.75470		0.00004	3.54870	0.00004		3.755	17.90	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	500.22180		0.00500	535.49650	0.00535		500.222	12.41	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	47.82180		0.00048	41.89650	0.00042		47.822	12.41	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	75.81930		0.00076	84.73800	0.00085		75.819	15.90	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	623.41930		0.00623	591.13800	0.00591		623.419	15.90	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10601		0.10601	0.10643	0.10643			14.96	0.00	0	12,859.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	1,619.24580		0.01619	1,660.65880	0.01661		1,619.246	15.57	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	18.24580		0.00018	17.75880	0.00018		18.246	15.57	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	757.41370		0.00757	790.15810	0.00790		757.414	14.96	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	156.41370		0.00156	147.25810	0.00147		156.414	14.96	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	293.86790		0.00294	309.49350	0.00309		293.868	17.31	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	692.86790		0.00693	666.59350	0.00667		692.868	17.31	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.76980		14.76980	14.80590	14.80590			12.72	6,277,165.00	425	88,654.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	2,282.10500		2.28210	2,318.23560	2.31824		2,282.105	17.75	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	2.30500		0.00231	2.33560	0.00234		2.305	17.75	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	2,272.14080		2.27214	2,308.27160	2.30827		2,272.141	17.71	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2.34080		0.00234	2.37160	0.00237		2.341	17.71	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	2,262.17730		2.26218	2,298.30830	2.29831		2,262.177	17.67	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	2.37730		0.00238	2.40830	0.00241		2.377	17.67	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	2,122.75780		2.12276	2,158.89260	2.15889		2,122.758	17.07	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2.95780		0.00296	2.99260	0.00299		2.958	17.07	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,923.87590		1.92388	1,960.01410	1.96001		1,923.876	16.21	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	4.07590		0.00408	4.11410	0.00411		4.076	16.21	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	704.08390		0.70408	676.39130	0.67639		704.084	14.48	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	123.88390		0.12388	132.29130	0.13229		123.884	14.48	0.00	0	5,500.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.97150		14.97150	15.00820	15.00820			14.06	239,544.00	16	21,598.00

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	13.79	Call	1,284.96830		1.28497	1,317.23400	1.31723		1,284.968	13.37	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	103.46830		0.10347	99.03400	0.09903		103.468	13.37	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,276.60210		1.27660	1,308.79430	1.30879		1,276.602	13.36	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	105.10210		0.10510	100.59430	0.10059		105.102	13.36	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,268.25630		1.26826	1,300.37440	1.30037		1,268.256	13.36	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	106.75630		0.10676	102.17440	0.10217		106.756	13.36	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Call	1,235.07880		1.23508	1,266.89210	1.26689		1,235.079	13.34	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	113.57880		0.11358	108.69210	0.10869		113.579	13.34	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Call	579.57630		0.57958	599.86870	0.59987		579.576	13.88	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	458.07630		0.45808	441.66870	0.44167		458.076	13.88	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	182.72780		0.18273	190.24010	0.19024		182.728	17.06	0.00	0	12,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Put	1,611.22780		1.61123	1,582.04010	1.58204		1,611.228	17.06	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.19960		15.19960	15.23720	15.23720			14.80	0.00	0	750.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,170.55990		1.17056	1,197.20090	1.19720		1,170.560	13.76	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	310.95990		0.31096	300.00090	0.30000		310.960	13.76	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	314.18880		0.31419	303.16050	0.30316		314.189	13.76	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,163.78880		1.16379	1,190.36050	1.19036		1,163.789	13.76	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,157.03630		1.15704	1,183.54280	1.18354		1,157.036	13.76	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	317.43630		0.31744	306.34280	0.30634		317.436	13.76	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.42870		15.42870	15.46710	15.46710			15.32	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,929.97490		1.92997	1,961.87410	1.96187		1,929.975	14.01	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	191.27490		0.19127	184.77410	0.18477		191.275	14.01	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,921.87590		1.92188	1,953.70520	1.95371		1,921.876	14.01	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	193.17590		0.19318	186.60520	0.18661		193.176	14.01	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,913.78760		1.91379	1,945.54660	1.94555		1,913.788	14.01	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	195.08760		0.19509	188.44660	0.18845		195.088	14.01	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.68310		15.68310	15.72270	15.72270			15.95	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	647.07690		0.64708	631.24050	0.63124		647.077	14.90	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,390.17690		1.39018	1,413.94050	1.41394		1,390.177	14.90	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,385.15840		1.38516	1,408.85490	1.40885		1,385.158	14.91	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	652.05840		0.65206	636.15490	0.63615		652.058	14.91	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,380.15910		1.38016	1,403.78860	1.40379		1,380.159	14.93	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	657.05910		0.65706	641.08860	0.64109		657.059	14.93	0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.32778		110.32778	110.27688	110.27688				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	662.22000		0.66222	713.12000	0.71312		662.220		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	672.22000		0.67222	723.12000	0.72312		672.220		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	682.22000		0.68222	733.12000	0.73312		682.220		0.00	0	0.00
2038	On 06/02/2014	Bond Future			107.75037		107.75037	107.65323	107.65323				0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	760.37000		0.76037	663.23000	0.66323		760.370		0.00	0	0.00
2038	On 06/02/2014	Bond Future	106.99	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	750.37000		0.75037	653.23000	0.65323		750.370		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	740.37000		0.74037	643.23000	0.64323		740.370		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future			113.46837		113.46837	113.60854	113.60854				0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	3,478.37000		3.47837	3,618.54000	3.61854		3,478.370		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	3,468.37000		3.46837	3,608.54000	3.60854		3,468.370		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	3,458.37000		3.45837	3,598.54000	3.59854		3,458.370		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
2050	On 06/02/2014	Bond Future	110.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL37	On 06/02/2014	Index Future			410.60700	410.60700	411.07900	411.07900			0.00	0	0.00
AL37	On 08/05/2014	Index Future			416.06800	416.06800	416.54700	416.54700			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			483.17600	483.17600	483.42200	483.42200			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			489.60200	489.60200	489.85200	489.85200			0.00	0	0.00
ALBI	On 06/02/2014	Index Future			436.08400	436.08400	436.00600	436.00600			13,082,520.00	3	723.00
ALBI	On 08/05/2014	Index Future			441.88400	441.88400	441.80600	441.80600			4,418,840.00	1	118.00
ALBI	On 07/08/2014	Index Future			448.11500	448.11500	448.03700	448.03700			0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.58050	9.58050	9.57910	9.57910		11.85	1,973,583.00	206	9,295.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	221.49770	0.22150	221.94000	0.22194	221.498	11.68	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	130.99770	0.13100	132.84000	0.13284	130.998	11.68	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	216.02070	0.21602	216.48720	0.21649	216.021	11.70	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	135.52070	0.13552	137.38720	0.13739	135.521	11.70	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	210.63720	0.21064	211.12860	0.21113	210.637	11.71	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	140.13720	0.14014	142.02860	0.14203	140.137	11.71	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.65690	9.65690	9.65580	9.65580		11.97	482,845.00	50	1,635.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	565.29620	0.56530	564.95160	0.56495	565.296	11.87	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	108.39620	0.10840	109.15160	0.10915	108.396	11.87	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	270.10320	0.27010	269.76160	0.26976	270.103	12.05	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Put	313.20320	0.31320	313.96160	0.31396	313.203	12.05	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	198.84450	0.19884	198.56420	0.19856	198.845	12.34	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	431.94450	0.43194	432.76420	0.43276	431.944	12.34	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	195.58420	0.19558	195.30770	0.19531	195.584	12.36	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	438.68420	0.43868	439.50770	0.43951	438.684	12.36	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	192.37010	0.19237	192.09730	0.19210	192.370	12.37	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	445.47010	0.44547	446.29730	0.44630	445.470	12.37	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	48.83720	0.04884	48.89480	0.04889	48.837	13.67	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Put	1,091.93720	1.09194	1,093.09480	1.09309	1,091.937	13.67	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.74530	9.74530	9.74480	9.74480		12.13	0.00	0	2,750.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	485.82990	0.48583	486.19070	0.48619	485.830	12.08	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	280.52990	0.28053	281.39070	0.28139	280.530	12.08	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	284.95450	0.28495	285.81340	0.28581	284.955	12.08	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	480.25450	0.48025	480.61340	0.48061	480.254	12.08	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	474.72500	0.47472	475.07880	0.47508	474.725	12.08	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	289.42500	0.28942	290.27880	0.29028	289.425	12.08	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.83480	9.83480	9.83460	9.83460		12.31	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	579.38100	0.57938	580.04980	0.58005	579.381	12.22	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	334.58100	0.33458	335.44980	0.33545	334.581	12.22	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	573.88400	0.57388	574.55210	0.57455	573.884	12.22	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	339.08400	0.33908	339.95210	0.33995	339.084	12.22	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	568.42330	0.56842	569.08700	0.56909	568.423	12.22	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	343.62330	0.34362	344.48700	0.34449	343.623	12.22	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.92960	9.92960	9.95660	9.95660		14.22	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	215.51100	0.21551	231.10200	0.23110	215.511	14.34	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	225.91100	0.22591	214.50200	0.21450	225.911	14.34	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	211.20000	0.21120	226.22940	0.22623	211.200	14.38	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	231.60000	0.23160	219.62940	0.21963	231.600	14.38	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	206.96220	0.20696	221.79660	0.22180	206.962	14.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	237.36220		0.23736		225.19660	0.22520	237.362	14.41	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			10.04540		10.04540		10.07200	10.07200		13.88	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	451.54400		0.45154		470.41990	0.47042	451.544	13.66	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	246.14400		0.24614		238.41990	0.23842	246.144	13.66	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	446.03510		0.44604		464.82030	0.46482	446.035	13.67	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	250.63510		0.25064		242.82030	0.24282	250.635	13.67	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	440.57440		0.44057		459.26850	0.45927	440.574	13.68	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	255.17440		0.25517		247.26850	0.24727	255.174	13.68	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			307.42040		307.42040		-310.29120	-310.29120			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			885.78850		885.78850		885.22390	885.22390			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			966.22130		966.22130		965.48760	965.48760			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			151.05530		151.05530		151.67180	151.67180			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			266.11490		266.11490		287.19420	287.19420			0.00	0	4,488.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			856.42190		856.42190		856.15910	856.15910			0.00	0	1,871.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.96700		11.96700		12.00910	12.00910		12.92	0.00	0	469.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	706.03760		0.70604		751.13560	0.75114	706.038	12.20	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	29.03760		0.02904		32.03560	0.03204	29.038	12.20	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	696.60220		0.69660		741.77900	0.74178	696.602	12.13	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	29.60220		0.02960		32.67900	0.03268	29.602	12.13	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	687.18110		0.68718		732.43860	0.73244	687.181	12.06	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	30.18110		0.03018		33.33860	0.03334	30.181	12.06	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.14000		12.14000		12.18250	12.18250		14.12	0.00	0	75.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	728.66870		0.72867		762.21800	0.76222	728.669	13.31	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	178.66870		0.17867		169.71800	0.16972	178.669	13.31	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	722.08980		0.72209		755.40340	0.75540	722.090	13.32	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	182.08980		0.18209		172.90340	0.17290	182.090	13.32	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	715.55180		0.71555		748.72860	0.74873	715.552	13.34	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	185.55180		0.18555		176.22860	0.17623	185.552	13.34	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.80590		1.80590		1.80970	1.80970		13.86	0.00	0	250.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	1,203.62390		0.12036		1,241.58050	0.12416	1,203.624	13.49	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	44.62390		0.00446		44.58050	0.00446	44.624	13.49	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	1,113.94720		0.11139		1,151.81530	0.11518	1,113.947	13.38	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	54.94720		0.00549		54.81530	0.00548	54.947	13.38	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	1,028.69410		0.10287		1,066.18490	0.10662	1,028.694	13.43	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	69.69410		0.00697		69.18490	0.00692	69.694	13.43	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.82640		1.82640		1.83090	1.83090		14.30	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,520.56620		0.15206		1,564.39120	0.15644	1,520.566	13.93	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	156.56620		0.01566		155.39120	0.01554	156.566	13.93	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,440.74880		0.14407		1,484.68140	0.14847	1,440.749	13.91	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	176.74880		0.01767		175.68140	0.01757	176.749	13.91	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,364.81610		0.13648		1,406.88770	0.14069	1,364.816	13.95	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	200.81610		0.02008		197.88770	0.01979	200.816	13.95	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			114.17103		114.17103		114.24091	114.24091			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	3,181.03000		3.18103		3,250.91000	3.25091	3,181.030		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	3,171.03000		3.17103		3,240.91000	3.24091	3,171.030		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	3,161.03000	3.16103	3,230.91000	3.23091	3,161.030	3.23091	3,161.030		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000	100.00000	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	100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.73953	83.64923	9.78118	83.34412			0.000		0.00	0	6,292.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	1,486.94000	1.48694	1,792.05000	1.79205	1,486.940	1.79205	1,486.940		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	1,411.41000	1.41141	1,716.52000	1.71652	1,411.410	1.71652	1,411.410		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	1,335.99000	1.33599	1,641.10000	1.64110	1,335.990	1.64110	1,335.990		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.85845	80.97984	9.90148	80.67076			0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	2,346.37000	2.34637	2,655.45000	2.65545	2,346.370	2.65545	2,346.370		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	2,271.08000	2.27108	2,580.16000	2.58016	2,271.080	2.58016	2,271.080		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	2,195.89000	2.19589	2,504.97000	2.50497	2,195.890	2.50497	2,195.890		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI			435.38800	435.38800	435.42500	435.42500			0.000		0.00	0	483.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	46,020.00000	4.60200	45,650.00000	4.56500	46,020.000	4.56500	46,020.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	46,120.00000	4.61200	45,750.00000	4.57500	46,120.000	4.57500	46,120.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	46,220.00000	4.62200	45,850.00000	4.58500	46,220.000	4.58500	46,220.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI			441.17900	441.17900	441.21700	441.21700			0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	8,110.00000	0.81100	7,730.00000	0.77300	8,110.000	0.77300	8,110.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	8,210.00000	0.82100	7,830.00000	0.78300	8,210.000	0.78300	8,210.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Put	8,310.00000	0.83100	7,930.00000	0.79300	8,310.000	0.79300	8,310.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			447.40000	447.40000	447.44000	447.44000			0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Put	125,900.00000	12.59000	125,500.00000	12.55000	125,900.000	12.55000	125,900.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	126,000.00000	12.60000	125,600.00000	12.56000	126,000.000	12.56000	126,000.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Put	126,100.00000	12.61000	125,700.00000	12.57000	126,100.000	12.57000	126,100.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000	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
IGOV	On 06/02/2014	Index Future			201.12900		201.12900		201.18700	201.18700			0.00	0	1,335.00
IGOV	On 08/05/2014	Index Future			203.82900		203.82900		203.88800	203.88800			0.00	0	7.00
IGOV	On 07/08/2014	Index Future			206.72700		206.72700		207.00000	207.00000			0.00	0	0.00
IGOV	On 06/11/2014	Index Future			209.80300		209.80300		210.00000	210.00000			0.00	0	0.00
ILBI	On 06/02/2014	Index Future			542.89900		542.89900		542.91900	542.91900			0.00	0	190.00
ILBI	On 08/05/2014	Index Future			550.22800		550.22800		550.25000	550.25000			0.00	0	0.00
ILBI	On 07/08/2014	Index Future			560.48700		560.48700		550.25000	550.25000			112,097,400.00	20	20.00
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 19/02/2014	Jibar Tradeable Future			5.36000		94.64000		5.35000	94.65000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.39000		94.61000		5.38000	94.62000			0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.55000		94.45000		5.54000	94.46000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			5.65000		94.35000		5.62000	94.38000			0.00	0	4,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.81000		94.19000		5.80000	94.20000			0.00	0	1,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future			5.97000		94.03000		5.95000	94.05000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.18000		93.82000		6.16000	93.84000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.41000		93.59000		6.40000	93.60000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.69000		93.31000		6.68000	93.32000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.97000		93.03000		6.96000	93.04000			0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.23000		92.77000		7.22000	92.78000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			7.48000		92.52000		7.47000	92.53000			0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			9.06960		9.06960		9.00880	9.00880		9.31	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	930.85510		0.93086		870.65110	0.87065	930.855	11.86	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	1.25510		0.00126		1.85110	0.00185	1.255	11.86	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	920.92640		0.92093		860.73170	0.86073	920.926	11.83	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	1.32640		0.00133		1.93170	0.00193	1.326	11.83	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	910.98240		0.91098		850.81600	0.85082	910.982	11.77	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	1.38240		0.00138		2.01600	0.00202	1.382	11.77	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			9.13540		9.13540		9.07600	9.07600			0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	735.38690		0.73539		685.76300	0.68576	735.387	11.21	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	39.98690		0.03999		49.76300	0.04976	39.987	11.21	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	726.63470		0.72663		677.23910	0.67724	726.635	11.20	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	41.23470		0.04123		51.23910	0.05124	41.235	11.20	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	717.91490		0.71791		668.74990	0.66875	717.915	11.19	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	42.51490		0.04251		52.74990	0.05275	42.515	11.19	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.35310		1.35310		1.35600	1.35600			0.00	0	575.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.35300		1.35300		1.35590	1.35590			0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.64030		9.64030	0.10370	9.60450	9.60450		13.10	0.00	0	1,000.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	527.47620		0.05275	0.10370	471.98450	0.04720	527.476	12.41	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	4,524.47620		0.45245	0.10370	4,826.98450	0.48270	4,524.476	12.41	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	506.61350		0.05066	0.10370	453.03470	0.04530	506.613	12.39	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	4,603.61350		0.46036	0.10370	4,908.03470	0.49080	4,603.613	12.39	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	486.37320		0.04864	0.10370	434.65670	0.04347	486.373	12.38	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	4,683.37320		0.46834	0.10370	4,989.65670	0.49897	4,683.373	12.38	0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.12757		101.11843		8.12379	101.14196			0.00	0	11,257.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	1,810.78000		1.81078		1,787.25000	1.78725	1,810.780		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R023	On 06/02/2014	Bond Future	7.85	Put	1,747.10000		1.74710		1,723.57000	1.72357	1,747.100		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	1,683.46000		1.68346		1,659.93000	1.65993	1,683.460		0.00	0	0.00
R023	On 08/05/2014	Bond Future			8.23478		98.54682		8.23081	98.57087			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	4,007.83000		4.00783		3,983.78000	3.98378	4,007.830		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	3,944.08000		3.94408		3,920.03000	3.92003	3,944.080		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	3,880.38000		3.88038		3,856.33000	3.85633	3,880.380		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.32768		116.22021		6.30387	116.25827		2.24	0.00	0	32,412.00
R157	On 06/02/2014	Bond Future	5.64	Call	3.81000		0.00381		5.57000	0.00557	3.810	2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,110.35000		1.11035		1,074.05000	1.07405	1,110.350	2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	4.14000		0.00414		6.03000	0.00603	4.140	2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,094.48000		1.09448		1,058.31000	1.05831	1,094.480	2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	4.51000		0.00451		6.52000	0.00652	4.510	2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,078.66000		1.07866		1,042.61000	1.04261	1,078.660	2.19	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.51999		110.95824		6.49118	110.99699		2.20	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	47.04000		0.04704		51.22000	0.05122	47.040	2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,856.36000		1.85636		1,821.79000	1.82179	1,856.360	2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	48.14000		0.04814		52.40000	0.05240	48.140	2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,843.70000		1.84370		1,809.21000	1.80921	1,843.700	2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	49.27000		0.04927		53.60000	0.05360	49.270	2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,831.07000		1.83107		1,796.65000	1.79665	1,831.070	2.13	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.71015		112.52456		6.67386	112.56424		1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	640.91000		0.64091		662.97000	0.66297	640.910	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	608.29000		0.60829		590.67000	0.59067	608.290	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	646.78000		0.64678		668.94000	0.66894	646.780	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	603.24000		0.60324		585.72000	0.58572	603.240	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	652.68000		0.65268		674.95000	0.67495	652.680	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	598.22000		0.59822		580.81000	0.58081	598.220	1.89	0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.94505		107.37678		6.89688	107.41738		1.67	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	357.83000		0.35783		373.02000	0.37302	357.830	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	997.04000		0.99704		971.63000	0.97163	997.040	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	360.72000		0.36072		376.00000	0.37600	360.720	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	991.42000		0.99142		966.10000	0.96610	991.420	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	363.63000		0.36363		378.99000	0.37899	363.630	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	985.83000		0.98583		960.59000	0.96059	985.830	1.64	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.39034		117.88230		8.38140	117.95971		13.65	0.00	0	62,284.00
R186	On 06/02/2014	Bond Future	7.74	Call	60.21000		0.06021		74.20000	0.07420	60.210	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,884.68000		5.88468		5,821.26000	5.82126	5,884.680	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	64.31000		0.06431		78.99000	0.07899	64.310	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,796.18000		5.79618		5,733.45000	5.73345	5,796.180	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	68.65000		0.06865		84.02000	0.08402	68.650	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,708.01000		5.70801		5,645.97000	5.64597	5,708.010	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	3,393.29000		3.39329		3,484.46000	3.48446	3,393.290	13.89	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	337.92000		0.33792		351.68000	0.35168	337.920	13.89	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.49374		119.45059		8.48444	119.52927		14.42	20,067,699.12	168	740.00
R186	On 08/05/2014	Bond Future	7.09	Call	402.14000		0.40214		417.22000	0.41722	402.140	14.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 08/05/2014	Bond Future	7.09	Put	13,175.06000		13.17506		13,111.46000	13.11146	13,175.060	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	410.49000		0.41049		425.79000	0.42579	410.490	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	13,085.67000		13.08567		13,022.29000	13.02229	13,085.670	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	418.97000		0.41897		434.51000	0.43451	418.970	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,996.52000		12.99652		12,933.38000	12.93338	12,996.520	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	877.37000		0.87737		903.26000	0.90326	877.370	14.04	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,725.47000		9.72547		9,672.68000	9.67268	9,725.470	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	2,777.68000		2.77768		2,828.38000	2.82838	2,777.680	14.33	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	4,864.70000		4.86470		4,836.72000	4.83672	4,864.700	14.33	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	3,745.33000		3.74533		3,803.53000	3.80353	3,745.330	14.42	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,692.42000		3.69242		3,671.94000	3.67194	3,692.420	14.42	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	9.00	Call	6,163.15000		6.16315		6,232.93000	6.23293	6,163.150	14.64	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	1,991.24000		1.99124		1,982.34000	1.98234	1,991.240	14.64	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.25	Call	7,569.62000		7.56962		7,643.23000	7.64323	7,569.620	14.76	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,415.59000		1.41559		1,410.52000	1.41052	1,415.590	14.76	0.00	0	8,000.00
R186	On 07/08/2014	Bond Future			8.58955		115.84431		8.57986	115.92447		13.93	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	6,121.78000		6.12178		6,088.47000	6.08847	6,121.780	13.84	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	3,607.16000		3.60716		3,654.01000	3.65401	3,607.160	13.84	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	3,642.42000		3.64242		3,689.51000	3.68951	3,642.420	13.84	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	6,071.86000		6.07186		6,038.79000	6.03879	6,071.860	13.84	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	3,677.88000		3.67788		3,725.21000	3.72521	3,677.880	13.85	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	6,022.22000		6.02222		5,989.39000	5.98939	6,022.220	13.85	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	6,218.20000		6.21820		6,278.81000	6.27881	6,218.200	14.14	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,530.90000		3.53090		3,511.35000	3.51135	3,530.900	14.14	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.68006		117.55685		8.66997	117.63850		13.32	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	3,638.01000		3.63801		3,679.72000	3.67972	3,638.010	13.17	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	8,125.46000		8.12546		8,085.52000	8.08552	8,125.460	13.17	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	3,669.80000		3.66980		3,711.72000	3.71172	3,669.800	13.18	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	8,071.94000		8.07194		8,032.21000	8.03221	8,071.940	13.18	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	3,701.75000		3.70175		3,743.89000	3.74389	3,701.750	13.18	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	8,018.67000		8.01867		7,979.16000	7.97916	8,018.670	13.18	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	7,744.80000		7.74480		7,805.75000	7.80575	7,744.800	13.65	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,876.69000		3.87669		3,855.99000	3.85599	3,876.690	13.65	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/02/2014	Bond Future			275.57536		275.57536		275.58474	275.58474			0.00	0	2,049.00
R197	On 06/02/2014	Bond Future			0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	4,414.64000		4.41464		4,405.26000	4.40526	4,414.640		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Call	0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	4,424.64000		4.42464		4,415.26000	4.41526	4,424.640		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Call	0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	4,434.64000		4.43464		4,425.26000	4.42526	4,434.640		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 06/02/2014	Bond Future			5.34552		104.05392		5.31929	104.07616		1.21	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	66.37000		0.06637		78.04000	0.07804	66.370	1.21	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	155.89000		0.15589		145.32000	0.14532	155.890	1.21	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	69.62000		0.06962		81.59000	0.08159	69.620	1.21	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	150.65000		0.15065		140.38000	0.14038	150.650	1.21	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	72.89000		0.07289		85.15000	0.08515	72.890	1.21	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 06/02/2014	Bond Future	5.26	Put	145.43000		0.14543		135.45000	0.13545	145.430	1.21	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.34070		105.43821	5.30302	105.46091			1.01	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	89.26000		0.08926	96.23000	0.09623		89.260	0.99	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	452.24000		0.45224	436.51000	0.43651		452.240	0.99	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	90.85000		0.09085	97.90000	0.09790		90.850	0.99	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	447.77000		0.44777	432.12000	0.43212		447.770	0.99	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	92.45000		0.09245	99.59000	0.09959		92.450	0.99	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	443.31000		0.44331	427.75000	0.42775		443.310	0.99	0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.05204		102.51618	4.98744	102.53953			0.71	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	260.07000		0.26007	273.99000	0.27399		260.070	0.71	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	174.15000		0.17415	164.72000	0.16472		174.150	0.71	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	262.11000		0.26211	276.08000	0.27608		262.110	0.71	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	172.58000		0.17258	163.20000	0.16320		172.580	0.71	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	264.15000		0.26415	278.18000	0.27818		264.150	0.71	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	171.02000		0.17102	161.70000	0.16170		171.020	0.71	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 06/02/2014	Bond Future			212.21701		212.21701	212.22237	212.22237				0.00	0	44,679.00
R202	On 06/02/2014	Bond Future	208.99	Call	3,227.01000		3.22701	3,232.37000	3.23237		3,227.010		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	3,217.01000		3.21701	3,222.37000	3.22237		3,217.010		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	3,207.01000		3.20701	3,212.37000	3.21237		3,207.010		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.19144		106.68142	7.15759	106.78907			4.68	0.00	0	10,779.00
R203	On 06/02/2014	Bond Future	5.95	Call	0.01000		0.00001	0.03000	0.00003		0.010		4.55	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,039.82000		4.03982	3,932.19000	3.93219		4,039.820		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	0.14000		0.00014	0.30000	0.00030		0.140		4.57	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,409.25000		3.40925	3,301.76000	3.30176		3,409.250		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	0.15000		0.00015	0.33000	0.00033		0.150		4.57	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,376.19000		3.37619	3,268.72000	3.26872		3,376.190		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	0.17000		0.00017	0.37000	0.00037		0.170		4.57	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,343.15000		3.34315	3,235.70000	3.23570		3,343.150		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	75.53000		0.07553	100.29000	0.10029		75.530		4.66	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,199.92000		1.19992	1,117.03000	1.11703		1,199.920		4.66	0	0.00
R203	On 08/05/2014	Bond Future			7.34640		103.94013	7.30956	104.04939			5.06	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	49.25000		0.04925	55.52000	0.05552		49.250		4.94	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,949.63000		4.94963	4,846.64000	4.84664		4,949.630		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	50.56000		0.05056	56.97000	0.05697		50.560		4.94	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,919.56000		4.91956	4,816.71000	4.81671		4,919.560		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	51.90000		0.05190	58.45000	0.05845		51.900		4.94	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,889.52000		4.88952	4,786.81000	4.78681		4,889.520		0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	533.28000		0.53328	571.66000	0.57166		533.280		5.01	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	2,047.80000		2.04780	1,976.92000	1.97692		2,047.800		5.01	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,221.62000		1.22162	1,285.39000	1.28539		1,221.620		5.08	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,062.91000		1.06291	1,017.42000	1.01742		1,062.910		5.08	0	0.00
R203	On 07/08/2014	Bond Future			7.49292		105.40703	7.45255	105.51817			4.68	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	716.23000		0.71623	755.04000	0.75504		716.230		4.63	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,532.37000		2.53237	2,460.04000	2.46004		2,532.370		4.63	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,752.34000		1.75234	1,695.06000	1.69506		1,752.340		4.69	0	0.00

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	7.29	Call	1,192.15000		1.19215		1,246.01000	1.24601	1,192.150	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,737.26000		1.73726		1,680.33000	1.68033	1,737.260	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,204.77000		1.20477		1,258.98000	1.25898	1,204.770	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,217.48000		1.21748		1,272.02000	1.27202	1,217.480	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,722.29000		1.72229		1,665.69000	1.66569	1,722.290	4.69	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.64503		102.80217	7.60050		102.91527		4.54	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	810.33000		0.81033		849.01000	0.84901	810.330	4.45	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,879.42000		2.87942		2,805.00000	2.80500	2,879.420	4.45	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	818.84000		0.81884		857.78000	0.85778	818.840	4.46	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,861.91000		2.86191		2,787.75000	2.78775	2,861.910	4.46	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	827.40000		0.82740		866.61000	0.86661	827.400	4.46	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,844.45000		2.84445		2,770.56000	2.77056	2,844.450	4.46	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.98	Call	933.02000		0.93302		975.51000	0.97551	933.020	4.48	0.00	0	14.00
R203	On 06/11/2014	Bond Future	6.98	Put	2,638.53000		2.63853		2,567.92000	2.56792	2,638.530	4.48	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.16430		93.92965		9.21064	93.51259			0.00	0	2,022.00
R2037	On 06/02/2014	Bond Future	9.37	Call	1,828.64000		1.82864		1,411.58000	1.41158	1,828.640		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	1,916.07000		1.91607		1,499.01000	1.49901	1,916.070		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	2,003.36000		2.00336		1,586.30000	1.58630	2,003.360		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			9.26389		95.17926		9.31169	94.75683			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	933.56000		0.93356		511.13000	0.51113	933.560		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	1,020.76000		1.02076		598.33000	0.59833	1,020.760		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	1,107.82000		1.10782		685.39000	0.68539	1,107.820		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.35951		92.26418		9.40883	91.83605			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	2,853.27000		2.85327		3,281.40000	3.28140	2,853.270		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	2,761.83000		2.76183		3,189.96000	3.18996	2,761.830		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	2,670.53000		2.67053		3,098.66000	3.09866	2,670.530		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.47175		103.24706		7.44285	103.36463			0.00	0	29,766.00
R204	On 06/02/2014	Bond Future	6.39	Call	0.36000		0.00036		0.69000	0.00069	0.360		6.56	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,516.28000		4.51628		4,399.04000	4.39904	4,516.280		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	0.40000		0.00040		0.77000	0.00077	0.400		6.56	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,473.47000		4.47347		4,356.27000	4.35627	4,473.470		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	0.45000		0.00045		0.85000	0.00085	0.450		6.56	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,430.69000		4.43069		4,313.52000	4.31352	4,430.690		0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.61044		104.62059		7.57957	104.73990			0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	81.18000		0.08118		89.62000	0.08962	81.180		6.58	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,374.46000		6.37446		6,263.59000	6.26359	6,374.460		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	83.23000		0.08323		91.84000	0.09184	83.230		6.58	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,334.96000		6.33496		6,224.26000	6.22426	6,334.960		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	85.32000		0.08532		94.10000	0.09410	85.320		6.58	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,295.51000		6.29551		6,184.98000	6.18498	6,295.510		0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.74073		102.06499		7.70764	102.18629			0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,657.49000		2.65749		2,593.36000	2.59336	2,657.490		6.82	0	0.00

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	7.44	Call	1,548.50000		1.54850		1,605.67000	1.60567	1,548.500	6.82	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,564.18000		1.56418		1,621.69000	1.62169	1,564.180	6.82	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,636.06000		2.63606		2,572.27000	2.57227	2,636.060	6.82	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	1,579.95000		1.57995		1,637.81000	1.63781	1,579.950	6.82	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,614.73000		2.61473		2,551.29000	2.55129	2,614.730	6.82	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,139.08000		2.13908		2,208.07000	2.20807	2,139.080	6.90	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,995.36000		1.99536		1,943.05000	1.94305	1,995.360	6.90	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.86650		103.57358		7.83093	103.69694		6.67	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,194.60000		1.19460		1,237.83000	1.23783	1,194.600	6.53	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	4,289.12000		4.28912		4,208.99000	4.20899	4,289.120	6.53	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,205.94000		1.20594		1,249.44000	1.24944	1,205.940	6.53	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	4,264.51000		4.26451		4,184.65000	4.18465	4,264.510	6.53	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,217.35000		1.21735		1,261.13000	1.26113	1,217.350	6.53	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	4,239.97000		4.23997		4,160.39000	4.16039	4,239.970	6.53	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	2,683.88000		2.68388		2,755.15000	2.75515	2,683.880	6.72	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,257.01000		2.25701		2,204.92000	2.20492	2,257.010	6.72	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
R207	On 06/02/2014	Bond Future			7.74060		98.23529		7.71169	98.36887		8.63	0.00	0	22,098.00
R207	On 06/02/2014	Bond Future	6.64	Call	0.80000		0.00080		1.44000	0.00144	0.800	8.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,247.24000		5.24724		5,114.30000	5.11430	5,247.240	8.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	0.88000		0.00088		1.57000	0.00157	0.880	8.42	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,198.12000		5.19812		5,065.23000	5.06523	5,198.120	8.42	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	0.97000		0.00097		1.72000	0.00172	0.970	8.42	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,149.05000		5.14905		5,016.22000	5.01622	5,149.050	8.42	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.87251		99.54219		7.84195	99.67770		8.49	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	87.65000		0.08765		96.58000	0.09658	87.650	8.28	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,903.59000		7.90359		7,777.01000	7.77701	7,903.590	8.28	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	89.81000		0.08981		98.91000	0.09891	89.810	8.28	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,857.09000		7.85709		7,730.68000	7.73068	7,857.090	8.28	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	92.00000		0.09200		101.29000	0.10129	92.000	8.28	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,810.64000		7.81064		7,684.42000	7.68442	7,810.640	8.28	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.99711		97.30604		7.96471	97.44376		8.44	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	1,824.54000		1.82454		1,889.90000	1.88990	1,824.540	8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	3,139.58000		3.13958		3,067.22000	3.06722	3,139.580	8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	3,114.40000		3.11440		3,042.44000	3.04244	3,114.400	8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	1,842.52000		1.84252		1,908.28000	1.90828	1,842.520	8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	1,860.62000		1.86062		1,926.77000	1.92677	1,860.620	8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	3,089.36000		3.08936		3,017.79000	3.01779	3,089.360	8.43	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.11147		98.74444		8.07710	98.88445		8.39	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,612.50000		1.61250		1,666.03000	1.66603	1,612.500	8.26	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,815.66000		4.81566		4,729.18000	4.72918	4,815.660	8.26	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,626.69000		1.62669		1,680.52000	1.68052	1,626.690	8.26	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,787.51000		4.78751		4,701.33000	4.70133	4,787.510	8.26	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	1,640.96000		1.64096		1,695.10000	1.69510	1,640.960	8.26	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,759.46000		4.75946		4,673.59000	4.67359	4,759.460	8.26	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 06/02/2014	Bond Future		7.88331	96.37853		7.86946	96.45022		9.47	0.00	0	11,167.00
R208	On 06/02/2014	Bond Future	6.74	Call	0.34000	0.00034	0.57000	0.00057	0.340	9.20	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	6,151.70000	6.15170	6,080.24000	6.08024	6,151.700	9.20	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	0.38000	0.00038	0.63000	0.00063	0.380	9.20	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	6,095.83000	6.09583	6,024.39000	6.02439	6,095.830	9.20	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	0.42000	0.00042	0.70000	0.00070	0.420	9.20	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	6,040.00000	6.04000	5,968.59000	5.96859	6,040.000	9.20	0.00	0	0.00
R208	On 08/05/2014	Bond Future		7.99964	94.26457		7.98510	94.33737		9.99	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	85.40000	0.08540	90.76000	0.09076	85.400	9.72	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	9,142.48000	9.14248	9,075.04000	9.07504	9,142.480	9.72	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	87.58000	0.08758	93.05000	0.09305	87.580	9.72	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	9,088.65000	9.08865	9,021.32000	9.02132	9,088.650	9.72	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	89.80000	0.08980	95.38000	0.09538	89.800	9.72	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	9,034.88000	9.03488	8,967.66000	8.96766	9,034.880	9.72	0.00	0	0.00
R208	On 07/08/2014	Bond Future		8.10795	95.59502		8.09264	95.66915		9.39	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,493.80000	3.49380	3,457.53000	3.45753	3,493.800	9.34	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	1,939.42000	1.93942	1,977.28000	1.97728	1,939.420	9.34	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	1,959.49000	1.95949	1,997.58000	1.99758	1,959.490	9.34	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,464.50000	3.46450	3,428.46000	3.42846	3,464.500	9.34	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	1,979.70000	1.97970	2,018.00000	2.01800	1,979.700	9.34	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,435.38000	3.43538	3,399.55000	3.39955	3,435.380	9.34	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	3,087.80000	3.08780	3,136.36000	3.13636	3,087.800	9.49	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,259.73000	2.25973	2,234.16000	2.23416	2,259.730	9.49	0.00	0	630.00
R208	On 06/11/2014	Bond Future		8.21277	93.60994		8.19664	93.68540		9.38	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,617.06000	1.61706	1,647.19000	1.64719	1,617.060	9.23	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	5,318.20000	5.31820	5,272.87000	5.27287	5,318.200	9.23	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,632.62000	1.63262	1,662.93000	1.66293	1,632.620	9.23	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	5,284.73000	5.28473	5,239.58000	5.23958	5,284.730	9.23	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,648.28000	1.64828	1,678.78000	1.67878	1,648.280	9.23	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	5,251.38000	5.25138	5,206.42000	5.20642	5,251.380	9.23	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	3,856.99000	3.85699	3,906.52000	3.90652	3,856.990	9.54	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,525.69000	2.52569	2,499.76000	2.49976	2,525.690	9.54	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/02/2014	Bond Future		9.07845	75.49847		9.11973	75.19209		19.63	0.00	0	23,535.00
R209	On 06/02/2014	Bond Future	8.54	Call	135.04000	0.13504	122.64000	0.12264	135.040	19.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,322.53000	4.32253	4,616.51000	4.61651	4,322.530	19.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	142.54000	0.14254	129.39000	0.12939	142.540	19.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,248.90000	4.24890	4,542.13000	4.54213	4,248.900	19.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	150.37000	0.15037	136.44000	0.13644	150.370	19.42	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,175.74000	4.17574	4,468.19000	4.46819	4,175.740	19.42	0.00	0	0.00
R209	On 08/05/2014	Bond Future		9.16959	73.35824		9.21209	73.04792		21.04	4,401,494.40	60	60.00
R209	On 08/05/2014	Bond Future	7.84	Call	452.68000	0.45268	424.31000	0.42431	452.680	20.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,306.50000	11.30650	11,588.45000	11.58845	11,306.500	20.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	461.61000	0.46161	432.74000	0.43274	461.610	20.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,224.77000	11.22477	11,506.22000	11.50622	11,224.770	20.57	0.00	0	0.00

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	7.86	Call	470.69000		0.47069		441.31000	0.44131	470.690	20.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,143.33000		11.14333	11,424.27000	11.42427	11,143.330	20.57	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	1,412.98000		1.41298	1,337.70000	1.33770	1,412.980	20.69	0.00	0	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	6,588.97000		6.58897	6,824.01000	6.82401	6,588.970	20.69	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	2,749.51000		2.74951	2,623.48000	2.62348	2,749.510	20.92	0.00	0	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	4,008.77000		4.00877	4,193.06000	4.19306	4,008.770	20.92	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Call	4,614.16000		4.61416	4,434.49000	4.43449	4,614.160	21.19	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	2,255.37000		2.25537	2,386.02000	2.38602	2,255.370	21.19	0.00	0	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Call	5,172.45000		5.17245	4,979.65000	4.97965	5,172.450	21.27	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	1,918.55000		1.91855	2,036.07000	2.03607	1,918.550	21.27	0.00	0	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	5,709.35000		5.70935	5,504.99000	5.50499	5,709.350	21.34	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	1,645.13000		1.64513	1,751.09000	1.75109	1,645.130	21.34	0.00	0	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Call	6,170.22000		6.17022	5,956.67000	5.95667	6,170.220	21.40	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,442.16000		1.44216	1,538.93000	1.53893	1,442.160	21.40	0.00	0	0	10,000.00
R209	On 07/08/2014	Bond Future			9.25468		74.39374	9.29840	74.07932		20.66	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,792.80000		3.79280	3,656.43000	3.65643	3,792.800	20.56	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,368.33000		5.36833	5,546.38000	5.54638	5,368.330	20.56	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,824.95000		3.82495	3,687.78000	3.68778	3,824.950	20.56	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,325.90000		5.32590	5,503.15000	5.50315	5,325.900	20.56	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,857.24000		3.85724	3,719.26000	3.71926	3,857.240	20.57	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,283.73000		5.28373	5,460.17000	5.46017	5,283.730	20.57	0.00	0	0	0.00
R209	On 06/11/2014	Bond Future			9.33647		72.34724	9.38147	72.02831		20.84	0.00	0	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,233.22000		4.23322	4,096.36000	4.09636	4,233.220	20.72	0.00	0	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,764.94000		6.76494	6,947.01000	6.94701	6,764.940	20.72	0.00	0	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,263.84000		4.26384	4,126.30000	4.12630	4,263.840	20.72	0.00	0	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,720.56000		6.72056	6,901.95000	6.90195	6,720.560	20.72	0.00	0	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,294.58000		4.29458	4,156.35000	4.15635	4,294.580	20.73	0.00	0	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,676.41000		6.67641	6,857.11000	6.85711	6,676.410	20.73	0.00	0	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000		0.00	0.00	0	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0	0.00
R210	On 06/02/2014	Bond Future			161.29354		161.29354	161.58449	161.58449		0.00	0.00	0	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	0.00000		0.00000	94.49000	0.09449	0.00000	0.000	0.00	0	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	196.46000		0.19646	0.00000	0.00000	196.460	0.00	0.00	0	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	0.00000		0.00000	84.49000	0.08449	0.00000	0.000	0.00	0	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	206.46000		0.20646	0.00000	0.00000	206.460	0.00	0.00	0	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	0.00000		0.00000	74.49000	0.07449	0.00000	0.000	0.00	0	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	216.46000		0.21646	0.00000	0.00000	216.460	0.00	0.00	0	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0	0.00
R211	On 06/02/2014	Bond Future			128.62953		128.62953	128.63905	128.63905		0.00	0.00	0	0	2,022.00
R211	On 06/02/2014	Bond Future	128.99	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0	0.00
R211	On 06/02/2014	Bond Future	128.99	Put	360.47000		0.36047	350.95000	0.35095	360.470	0.00	0.00	0	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Put	370.47000		0.37047	360.95000	0.36095	370.470	0.00	0.00	0	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Put	380.47000		0.38047	370.95000	0.37095	380.470	0.00	0.00	0	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 06/02/2014	Bond Future			131.15195		131.15195		131.15714	131.15714			0.00	0	21,791.00
R212	On 06/02/2014	Bond Future	132.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	132.99	Put	1,838.05000		1.83805		1,832.86000	1.83286	1,838.050		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Put	1,848.05000		1.84805		1,842.86000	1.84286	1,848.050		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Put	1,858.05000		1.85805		1,852.86000	1.85286	1,858.050		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.95030		86.27258		8.95646	86.22594		17.67	0.00	0	21,529.00
R213	On 06/02/2014	Bond Future	8.29	Call	73.75000		0.07375		82.27000	0.08227	73.750	17.46	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,301.92000		5.30192		5,357.08000	5.35708	5,301.920	17.46	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	78.25000		0.07825		87.08000	0.08708	78.250	17.46	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,223.74000		5.22374		5,279.21000	5.27921	5,223.740	17.46	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	82.95000		0.08295		92.09000	0.09209	82.950	17.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,145.87000		5.14587		5,201.65000	5.20165	5,145.870	17.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.04671		83.88250		9.05305	83.83533		18.74	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	405.98000		0.40598		408.08000	0.40808	405.980	18.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,915.65000		11.91565		11,964.92000	11.96492	11,915.650	18.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	414.04000		0.41404		416.14000	0.41614	414.040	18.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,834.01000		11.83401		11,883.28000	11.88328	11,834.010	18.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	422.23000		0.42223		424.33000	0.42433	422.230	18.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,752.62000		11.75262		11,801.89000	11.80189	11,752.620	18.31	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.13798		85.06622		9.14448	85.01867		18.28	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	3,580.85000		3.58085		3,570.87000	3.57087	3,580.850	18.21	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,804.06000		5.80406		5,841.63000	5.84163	5,804.060	18.21	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,759.37000		5.75937		5,796.82000	5.79682	5,759.370	18.21	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	3,612.17000		3.61217		3,602.07000	3.60207	3,612.170	18.21	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	3,643.64000		3.64364		3,633.43000	3.63343	3,643.640	18.22	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,714.92000		5.71492		5,752.26000	5.75226	5,714.920	18.22	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.22721		82.78316		9.23388	82.73517		18.27	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,092.46000		4.09246		4,080.09000	4.08009	4,092.460	18.09	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,950.29000		6.95029		6,985.91000	6.98591	6,950.290	18.09	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,122.85000		4.12285		4,110.38000	4.11038	4,122.850	18.09	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,905.07000		6.90507		6,940.59000	6.94059	6,905.070	18.09	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,153.36000		4.15336		4,140.80000	4.14080	4,153.360	18.10	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,860.06000		6.86006		6,895.49000	6.89549	6,860.060	18.10	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.17371		76.36934		9.20998	76.09067		21.15	0.00	0	5,455.00
R214	On 06/02/2014	Bond Future	8.99	Call	753.42000		0.75342		698.52000	0.69852	753.420	21.02	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	2,192.65000		2.19265		2,416.42000	2.41642	2,192.650	21.02	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	780.12000		0.78012		723.26000	0.72326	780.120	21.02	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	2,139.79000		2.13979		2,361.60000	2.36160	2,139.790	21.02	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	807.45000		0.80745		748.60000	0.74860	807.450	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	2,087.71000		2.08771		2,307.53000	2.30753	2,087.710	21.03	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.26244		74.10021		9.29978	73.81795		22.21	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	2,623.85000		2.62385		2,520.24000	2.52024	2,623.850	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	4,740.10000		4.74010		4,918.75000	4.91875	4,740.100	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	2,655.28000		2.65528		2,550.73000	2.55073	2,655.280	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	4,692.05000		4.69205		4,869.76000	4.86976	4,692.050	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,686.93000		2.68693		2,581.44000	2.58144	2,686.930	22.10	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	4,644.35000		4.64435		4,821.12000	4.82112	4,644.350	22.10	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 28/02/2041		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R248	On 06/02/2014		Bond Future	9.24932	98.80566		9.29067	98.40038			0.00	0	12,135.00
R248	On 06/02/2014	9.09	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	9.09	Put	1,591.07000	1.59107		1,996.35000	1.99635	1,591.070		0.00	0	0.00
R248	On 06/02/2014	9.10	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	9.10	Put	1,489.80000	1.48980		1,895.08000	1.89508	1,489.800		0.00	0	0.00
R248	On 06/02/2014	9.11	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	9.11	Put	1,388.72000	1.38872		1,794.00000	1.79400	1,388.720		0.00	0	0.00
R248	On 08/05/2014		Bond Future	9.34099	95.69783		9.38362	95.28740			5,263,380.65	55	1,375.00
R248	On 08/05/2014	9.04	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	9.04	Put	2,992.08000	2.99208		3,402.51000	3.40251	2,992.080		0.00	0	0.00
R248	On 08/05/2014	9.05	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	9.05	Put	2,889.95000	2.88995		3,300.38000	3.30038	2,889.950		0.00	0	0.00
R248	On 08/05/2014	9.06	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	9.06	Put	2,788.01000	2.78801		3,198.44000	3.19844	2,788.010		0.00	0	0.00
RAIN	On 17/03/2014		Foreign Exchange Future	21,441.20000	21,441.20000		21,480.63000	21,480.63000			0.00	0	0.00
TRY / R	On 17/03/2014		Foreign Exchange Future	4.78460	4.78460		4.82040	4.82040		12.10	0.00	0	5.00
TRY / R	On 17/03/2014	4.99	Call	26.76330	0.02676		35.26500	0.03527	26.763	12.78	0.00	0	0.00
TRY / R	On 17/03/2014	4.99	Put	232.16330	0.23216		204.86500	0.20486	232.163	12.78	0.00	0	0.00
TRY / R	On 17/03/2014	5.00	Call	25.08350	0.02508		33.07020	0.03307	25.083	12.81	0.00	0	0.00
TRY / R	On 17/03/2014	5.00	Put	240.48350	0.24048		212.67020	0.21267	240.483	12.81	0.00	0	0.00
TRY / R	On 17/03/2014	5.01	Call	23.49750	0.02350		30.98890	0.03099	23.498	12.85	0.00	0	0.00
TRY / R	On 17/03/2014	5.01	Put	248.89750	0.24890		220.58890	0.22059	248.898	12.85	0.00	0	0.00
TRY / R	On 13/06/2014		Foreign Exchange Future	4.74910	4.74910		4.78230	4.78230		11.72	0.00	0	0.00
TRY / R	On 13/06/2014	5.04	Call	48.83620	0.04884		90.29550	0.09030	48.836	12.45	0.00	0	0.00
TRY / R	On 13/06/2014	5.04	Put	339.73620	0.33974		347.99550	0.34800	339.736	12.45	0.00	0	0.00
TRY / R	On 13/06/2014	5.05	Call	47.18260	0.04718		88.21330	0.08821	47.183	12.49	0.00	0	0.00
TRY / R	On 13/06/2014	5.05	Put	348.08260	0.34808		355.91330	0.35591	348.083	12.49	0.00	0	0.00
TRY / R	On 13/06/2014	5.06	Call	45.58500	0.04559		86.18500	0.08618	45.585	12.54	0.00	0	0.00
TRY / R	On 13/06/2014	5.06	Put	356.48500	0.35648		363.88500	0.36389	356.485	12.54	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>2,398,994,765.20</b>	<b>223,624</b>	<b>3 015 872.00</b>

### i-Bonds

AA02	On 28/03/2016		Spot Bond	0.00000	100.00000		0.00000	100.38359			0.00	0	0.00
AA03	On 11/05/2015		Spot Bond	6.81500	105.58328		6.81500	105.56374			0.00	0	0.00
AA04	On 22/03/2017		Spot Bond	0.00000	100.00000		0.00000	100.56771			0.00	0	0.00
AA05	On 22/03/2019		Spot Bond	8.60500	105.87779		8.60500	105.85315		65,398,000,000,000.00	7,600,000,000	4,000,000,000.00	
AB010	On 21/11/2022		Spot Bond	0.00000	100.00000		0.00000	101.14115			0.00	0	0.00
AB011	On 21/11/2023		Spot Bond	0.00000	100.00000		0.00000	101.25539			0.00	0	45,965,600.00
AB013	On 21/11/2018		Spot Bond	9.47000	96.97802		9.47000	96.95323			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB06		On 27/03/2015	Spot Bond		7.11500	103.73521	7.11500	103.71518			0.00	0	390,000,000.00
AB07		On 07/03/2014	Spot Bond		5.81500	108.07683	5.81500	103.68967			0.00	0	1,010,000,000.00
AB08		On 03/05/2017	Spot Bond		0.00000	100.00000	0.00000	101.59206			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond		8.72500	106.64798	8.72500	106.62283			0.00	0	500,000,000.00
ABCP12		On 20/09/2014	Spot Bond		0.90000	136.52873	0.90000	136.51696			0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond		2.41000	127.71606	2.41000	261.03133			0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond		0.00000	100.00000	0.00000	101.12802			0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.74734			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond		0.00000	100.00000	0.00000	101.16869			0.00	15,000,000,000	7,500,000,000.00
ABFN07		On 17/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.68412			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond		0.00000	100.00000	0.00000	100.71428			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond		0.00000	100.00000	0.00000	100.73424			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond		0.00000	100.00000	0.00000	99.92033			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond		7.57500	108.34440	7.57500	108.32214			0.00	0	370,000,000.00
ABL10B		On 15/03/2015	Spot Bond		0.00000	100.00000	0.00000	101.54706			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond		7.06500	104.63366	7.06500	104.61360			0.00	0	100,000,000.00
ABL11B		On 29/09/2014	Spot Bond		0.00000	100.00000	0.00000	101.09069			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond		0.00000	100.00000	0.00000	101.37407			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond		0.00000	100.00000	0.00000	100.21605			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond		0.00000	100.00000	0.00000	100.28181			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond		0.00000	100.00000	0.00000	100.30585			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.53990			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond		0.00000	100.00000	0.00000	100.68279			0.00	0	0.00
ABL18		On 25/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.22171			0.00	0	1,500,000,000.00
ABL19		On 25/09/2018	Spot Bond		0.00000	100.00000	0.00000	100.68667			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.04217			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	102.52361			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.35000	136.83814		5.35000	131.74294			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.11000	126.88984		3.11000	126.87124			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.85000	117.91800		2.85000	117.90160			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.50000	101.71229		4.50000	101.69374			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.91000	101.36705		5.91000	101.34451			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		11.12500	109.68551		11.12500	109.65272			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.31629			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.58373			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.64192			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.67364			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.15000	110.71011		4.15000	110.69082			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	41.11057		100.00000	41.00876			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.15000	164.20220		2.15000	164.18246			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	155.24468		2.76000	155.22345			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.18000	165.83414		2.18000	165.81406			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.10000	169.89330		2.10000	169.87311			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.12125	73.09560		8.12125	73.07996			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.12125	73.09560		8.12125	73.07996			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	90.68000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.60296			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.88000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	89.88000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.22000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	87.09000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	86.49000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.29540			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.18053			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	86.14000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.60500	102.66450		6.60500	102.64618			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	86.50000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	89.33000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	86.78000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.46803			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.10500	114.58891		7.10500	114.56681			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.13725			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	83.99000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	84.09000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.79000	92.51238		2.79000	100.28384			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.74000	99.19056		2.74000	147.71809			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.70000	111.92689		2.70000	193.70428			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	82.84000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.71000	91.44614		9.71000	91.42219			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	92.46000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.70000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	107.85292			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	88.77000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	96.78000				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	9.82000	105.87708	9.82000	105.84921				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	9.76500	106.28984	9.76500	106.26201				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.02000	90.32313	9.02000	90.30123				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	104.12000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.98000				0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.86000	105.57835	9.86000	105.55044				0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000	0.00000	88.33000				0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.84092				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.42500	108.50152	8.42500	108.47679				0.00	0	40,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.76500	103.74442	6.76500	103.72535				0.00	0	570,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.02000	97.29762	9.02000	97.27404				0.00	0	30,000,000.00
ABS7	On 11/09/2026	Spot Bond	10.02000	94.62831	10.02000	94.60276				0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	7.46500	107.03161	7.46500	107.00994				0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	1.60000	131.20286	1.60000	128.66622				0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.22000	129.64639	2.22000	264.97796				0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	0.84000	123.53322	0.84000	126.27784				0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.06000	123.69028	2.06000	126.16006				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000	42.34057	100.00000	42.23573				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.26500	108.10864	11.26500	108.07591				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.61526				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	2.45594	100.00000	2.44985				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.65881				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.27628				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	14.63852	100.00000	14.60227				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.57171				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	60.96174	11.00000	60.94431				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	14.63852	100.00000	14.60227				0.00	0	300,000,000.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.21859				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.73205				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.80830				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.69802				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.72101				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.73113				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.84920				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.84920				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.84824				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.67965				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.84824				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.85016				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	87.01292			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.66669			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.53311			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.70727			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.73004			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.73921			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.72083			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.67966			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.47500	103.24266		9.47500	103.29132			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.62454			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.43500	108.88474		7.43500	99.83730			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.85761			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.92282			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.63555			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	99.92807			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	80.52265			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	165.21421			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	165.27522			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.69797			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.20778			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.20778			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.92807			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.08227			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.67495			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.66943			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.77383			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.02861			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.77328			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.85207			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.52918			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.74499			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.96983			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.56788			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.70075			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.58948			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.57933			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.68621			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.29286			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.61255			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.59687			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.62731			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.68437			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.65213			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.61532			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.62547			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.53364		10.23000	103.50511			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.63543			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.61993			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.86375			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.91410			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.57874			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.54500	101.98208		9.54500	101.95596			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68154			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.29704		1.75000	110.40883			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.62454			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.62621			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.65905			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.68182			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.63625			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.67727			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.65449			0.00	400,000,000	600,000,000.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70459			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.84593			0.00	0	100,000,000.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.68638			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.06135			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.67727			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.66536			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.70433			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.71628			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.61978			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.63361			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.71913			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.70276			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75459			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.66361			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.74732			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75004			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75459			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.77947			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.71823			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.71823			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	121.58928			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	122.46870			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.61801			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.61162			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.09207			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.62896			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.63170			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.65905			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.61892			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.61801			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.68796			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.60689			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.84459			0.00	0	0.00
ADCP04		On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.82153			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	10.10568		100.00000	10.08120			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.12061			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.24864			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.33392			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.01240			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.01859			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.02683			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.05311			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		8.06000	98.76514		8.06000	98.74370			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.06982			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.08200			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.52500	103.31200		8.52500	103.28817			0.00	0	40,000,000.00
AIR02	On 30/04/2023	Spot Bond		9.46000	116.22547		9.46000	116.19596			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	58.54205		100.00000	58.39709			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.18500	111.20624		7.18500	111.18456			0.00	0	6,219,610,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	67.19370		100.00000	67.03091			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	14.16346		100.00000	14.13193			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.99000	152.73053		2.99000	152.70870			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.85000	105.15070		4.85000	131.73384			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.81254			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.72950			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.69306			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.16431			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.52210			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.76849			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.73947			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.57235			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.45526			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW11	On 01/10/2018	Spot Bond	9.01500		106.01729		9.01500	105.99161			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.10898			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.09452			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.81544			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.90379			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.93290			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.63500		100.92053		9.63500	100.89445		19,270,000,000,000.00	2,000,000,000	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond	7.06500		110.83481		7.06500	110.81367			0.00	0	200,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.45417			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.41176			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.04500		103.82716		7.04500	103.80741			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.87500		106.37532		8.87500	106.34995			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.47165			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.96509		103.86901		10.96509	102.56104			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.83585		101.73699		10.83585	101.28499			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.88373		101.61622		10.88373	101.21841			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.63069			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.93406		101.39673		10.93406	101.12985			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.99459		100.14543		11.99459	100.06639			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.64620			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.64620			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.64627			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.21509		100.32434		11.21509	100.45258			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.13309		102.59058		11.13309	101.12295			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.83585		101.73699		10.83585	101.28499			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA15	On 30/06/2016	Spot Bond		11.09218	101.59971		11.09218	101.25765			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.30228	95.19039		10.30228	100.75268			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.61213			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.59700			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.59700			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.56351			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.99799			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.52832	100.64500		10.52832	100.62529			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.65000	99.25975		11.65000	99.13373			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.47265			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.57500	65.68539		11.57500	96.64178			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.99799			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.55334			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	81.65187		12.22500	100.58784			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.58787			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.41500	64.61747		11.41500	96.57167			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.56961			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.58483			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.58483			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.85193			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.56228			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.42579			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.59946			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.38561			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.99799			0.00	0	70,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.59946			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		100.00000	5.40879		100.00000	100.00000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.96509	103.96264		13.96509	102.71676			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.29466	101.15158		15.29466	101.10512			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.19977	101.01292		14.19977	100.93128			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.78154			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.78154			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.78154			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.81160			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		100.00000	1.37797		100.00000	100.00000			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	13.08289		100.00000	13.05807			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.83590		100.00000	19.78679			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.05291		100.00000	18.00819			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.14377		100.00000	11.11617			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.15122		100.00000	11.12329			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.47334		100.00000	13.43998			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.67442		100.00000	11.64551			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	86.58521		100.00000	86.39150			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.09680			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.67388			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.69000			0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond		100.00000	50.00000		100.00000	99.72678			0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond		100.00000	94.31525		100.00000	94.07216			0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond		100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.12000	103.92155		2.12000	170.68539			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0205	On 28/04/2028	Spot Bond	8.38000	96.47844		8.38000	139.31339			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.38000	97.83341		8.38000	139.66306			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.76500	96.97656		8.76500	96.95372			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.72286			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.29046			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	100.89836			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.64228			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	92.46231		100.00000	92.00000			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.10500	98.89368		8.10500	98.87198			4,863,000,000,000.00	600,000,000	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.93984			0.00	0	100,000,000.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.03412			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.03493			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.03764			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.04034			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.04766			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	13.52198		100.00000	13.48849			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.46901			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.55039			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.58526			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.59689			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.73638			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.92233			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	10.58229		100.00000	10.55665			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	10.58229		100.00000	10.55665			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.65424			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.70950			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.72456			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.42500	104.18185		8.42500	104.15810			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.76974			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.84987			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	6.07073		100.00000	6.05570			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	6.07073		100.00000	6.05570			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.39000	106.69883		6.39000	106.68059			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.66510			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.83513			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.37708			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.73350			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.99785			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.17800			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.98729			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.04371			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.14623			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.57234			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	102.27322			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	41.14399		100.00000	41.04096			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	13.72478		100.00000	13.69080			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.25112			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.86500	107.48360		6.86500	107.46357			0.00	0	10,000,000.00
CBL08	On 02/11/2016	Spot Bond		9.52500	114.10806		9.52500	114.07873			0.00	0	200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	99.83742			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.93540			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.17500		104.98030		9.17500	104.95429			0.00	0	680,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.32500		104.33287		11.32500	104.30111			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	102.19593			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.57500		105.42387		11.57500	105.39163			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.49118			0.00	0	40,000,000.00
CBL16	On 18/05/2017	Spot Bond	9.41500		101.79172		9.41500	101.76586			0.00	0	40,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.56807			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.01500		100.80207		12.01500	100.77011			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.52427			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.98919			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.42476			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.34500		93.45843		10.34500	93.43239			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.21000		115.14303		10.21000	115.11153			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.06000		111.22436		10.06000	111.19437			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.40000		116.00576		9.40000	115.97632		56,400,000,000,000.00	6,000,000,000	3,000,000,000.00	
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.30033			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.77500		104.40300		11.77500	104.37000			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.59923			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.72221			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.03531			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.04085			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.12007			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.13864			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.21374			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.18941			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.31797			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.86390			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.49685			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	96.33508		100.00000	95.83333			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	96.33508		100.00000	95.83333			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	96.33508		100.00000	95.83333			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.69805			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	96.33508		100.00000	95.83333			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.94083			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.93999			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	100.62861		10.11000	100.60119			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.93999			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.32318			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
CLN191	On 23/08/2016	Spot Bond		2.76000	115.52737		2.76000	115.51167			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	104.94602			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	112.51372		3.14000	115.52554			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	103.31429		8.25000	103.29122			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	100.93999			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.93999			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	120.61074		3.10000	115.12096			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	120.30514		2.40000	114.83147			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.00452			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.17921			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.18164			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.16500	103.14883		8.16500	103.12616			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.18760			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.18490			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.05716			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.01515			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.21500	103.29321		8.21500	103.27037			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.21500	103.29321		8.21500	103.27037			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	103.90443			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	104.86049			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.26500	102.12294		8.26500	102.10022			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.71645			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.79549			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.10889			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.10889			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	82.90958		100.17539	82.55780			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.01502			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.29081			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.72718			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.08473			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.16015			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	103.87233		9.35000	103.84654			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	103.87233		9.35000	103.84654			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.08465			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.08786			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	91.54032			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.83343			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.66587			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.79662			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.49097			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.49097			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.49097			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.49097			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.49097			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.50414			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.52592			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.52592			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.52592			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.52592			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.52592			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.52957			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.34500	104.40231	9.34500	104.37597			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.15709			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.62334			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.62334			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.84408			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.82222			0.00	0	10,000,000.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.69338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN272	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.64994			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.64538			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.66589			0.00	200,000,000	200,000,000.00
CLN275	On 22/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.15126			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.32559			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.66405			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	104.90525			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.88012			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.56940			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.48895			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.62714			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.73187			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.73187			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.73187			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.73187			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.41175			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.01844			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.90026			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.60988			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.60259			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.51305			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.60259			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.37828			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.76886			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.53489			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53489			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.52435			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	126.12814			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.39182			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	126.14706			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	125.63935			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	125.99391			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	123.74035			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	124.56738			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	126.68514			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.50808			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.99000	93.79104		10.99000	93.76333			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.51000	95.42718		11.51000	95.39769			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49880			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.76549			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.47008			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.98021			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.82442			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	106.41667		8.80500	102.01958			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.66361			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.97999			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	121.48895			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.69730			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.71095			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.76367			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.71823			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.02589			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.02589			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.02589			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.80845			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.53572			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00658			0.00	0	300,000,000.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49880			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	109.47983			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	109.65995			0.00	0	0.00
CLN338		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.54208			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.89853			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.89688			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.50200			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.03990			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.84781			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.63039			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.73823			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.89962			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.38773			0.00	0	0.00
CLN348		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.53793			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.48601			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	99.91189			0.00	0	100,000,000.00
CLN351		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.47096			0.00	0	0.00
CLN352		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.76839			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.23267			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.35821			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.94670			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.07845			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		37.51263		7.01000	38.12472			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	144.38470			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	8.76500		96.97656		8.76500	130.05752			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.38000		31.74763		8.38000	139.31339			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.38000		32.14912		8.38000	139.66306			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	87.84252			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	87.73857			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.27212			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.27212			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.72561			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.67413			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.68430			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.67727			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.98021			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.60979			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.26672			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.71500		111.64565		8.71500	108.23601			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.87500		101.66101		8.87500	101.63676		12,602,500,000,000.00	1,420,000,000	711,100,000.00	
COJ05	On 05/06/2023	Spot Bond	10.25500		113.20622		10.25500	113.17512			0.00	0	700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ06	On 09/12/2015	Spot Bond	8.06500	106.04157		8.06500	106.01854			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.84500	108.35922		9.84500	108.33046			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.30000	95.83839		10.30000	95.81195			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.11000	96.70926		11.11000	96.68054			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.11000	89.56552		11.11000	89.53892			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.02968			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.07087			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.97578			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.81098			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.89520			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.47953			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.70500	89.29505		12.70500	89.26467			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.17848		100.00000	11.15081			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.01622			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.15000	98.17305		8.15000	98.15138			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.27563			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.43664			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.83684			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000	100.00000		0.00000	103.06922			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.24519			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.89507			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.53718			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.56404			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.94500	119.08865		6.94500	119.06631			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.47500	108.89342		8.47500	108.86886			47,460,000,000,000.00	5,600,000,000	4,110,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV23	On 27/02/2023	Spot Bond		8.93000	110.62722		8.93000	110.60096			121,448,000,000,000.00	13,600,000,000	9,630,000,000.00
DVC001	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.68047			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.71283			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.07386			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		8.10500	133.36820		8.10500	126.60251			29,178,000,000,000.00	3,600,000,000	1,807,250,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	104.92664			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	104.35311		0.10000	131.38281			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.18500	115.78887		2.17000	115.98196			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond		2.18000	103.53814		2.18000	103.52558			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.27000	102.41690		2.27000	102.40433			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.74500	109.02462		9.74500	103.72325			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.59500	109.68670		9.59500	109.65831			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.16000	101.52635		10.16000	101.49856			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.73500	90.29486		10.73500	94.48282			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.18039			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	102.45852			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.67862			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.24670			0.00	0	100,000,000.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.02610			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	79.64602		100.00000	79.29515			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	92.87532		100.00000	92.63959			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ201U	On 13/02/2014	Spot Bond	100.00000		94.80519	100.00000	94.55959				0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond	100.00000		93.50644	100.00000	93.28003				0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000		83.92346	100.00000	83.73613				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		128.20399	3.00000	128.18556				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.12500		103.12553	11.12500	103.09469				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	104.87629				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	99.91811				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.30139				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.93500		84.81946	9.93500	98.17778				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000	0.00000	100.34304				0.00	0	50,000,000.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.07275				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.39708				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.28011				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.24697				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.42406				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.38123				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.18108				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.21716				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.14841				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.20218				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.13766				0.00	0	100,000,000.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.18247				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.59500		104.84306	6.59500	104.82437			2,638,000,000,000.00		400,000,000	400,000,000.00
ES18	On 20/04/2018	Spot Bond	7.72000		107.85782	7.72000	107.83537			133,112,504,528,000.00		17,242,552,400	17,801,681,100.00
ES23	On 25/01/2023	Spot Bond	8.59500		108.65707	8.59500	108.63223			31,285,800,000,000.00		3,640,000,000	24,120,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES26	On 02/04/2026	Spot Bond		8.97500	94.20333		8.97500	94.18060			148,985,000,000,000.00	16,600,000,000	9,403,900,000.00
ES33	On 15/09/2033	Spot Bond		9.71500	83.43528		9.75500	83.11914			2,283,996,500,000,000.00	35,100,000,000	17,554,200,000.00
ES42	On 25/04/2042	Spot Bond		9.94000	88.54727		9.94000	88.52367			75,544,000,000,000.00	7,600,000,000	13,900,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.11216			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.11258			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.51125			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.93383			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.11889			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.20389			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	12.52351		100.00000	12.49317			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	12.18724		100.00000	12.15771			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.67309			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.70290			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.76245			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.82189			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		7.06500	104.42822		7.06500	104.40819			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond		9.41500	97.24871		9.41500	97.22413			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.72293			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.72286			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.92544			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	102.09692			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.21500	103.99793		11.21500	103.96675			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.17552			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.16000	124.43487		2.16000	125.25464			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.25000	129.33928		2.25000	264.35007			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI25	On 31/01/2025	Spot Bond	2.50000		98.06280		2.50000	104.25159			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.72000		99.42237		2.72000	148.06341			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.59000		113.74372		2.59000	196.84914			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.37500		114.15177		7.37500	114.12893			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.00000		59.02964		8.00000	58.32167			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49000		37.70283		9.49000	36.81668			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000		36.46053		9.72000	35.54265			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.33926			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.76461			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	102.11209			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.91845			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.71338			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.71338			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.30316			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.68295			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.81762			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.98301			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.69811			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.77352			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	102.27124			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.08010		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.08010		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.96801			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.75459			0.00	0	0.00
FRC119	On 20/06/2017	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
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.71550			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	113.69920			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.74096			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.06437		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.79272			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.99437			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.96281			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.85414		100.09221	12.82228			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.66543			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	112.26676			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.81367			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.91836			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.56921			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.63046			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.75504			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	100.76427			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.69162			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.70003			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.94025			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.72423			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.70756			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.68638			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.70539		13.22500	54.68562			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.64264			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.64355			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.99204			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.67636			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.74500	88.36585		3.74500	91.40705			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.70913			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.70913			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.31687			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49880			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.89073			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.25306			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.66361			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.64629			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.83736			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.77002			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.37184			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.81614			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	99.90929			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.89507			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.69275			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.07851			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.58166			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.96574			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		100.00000	0.87916		100.00000	100.00000			0.00	0	5,000,000,000.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.02047			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.75774			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.75322			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.07129			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.63833			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.90395			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.40000	120.06915		3.40000	116.26868			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.76789			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.77616			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.38000	109.97346		3.38000	116.43190			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.18000	99.23481		1.18000	121.52938			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC71	On 31/01/2022	Spot Bond	3.40000	106.99752		3.40000	116.26868			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.16000	104.93536		2.16000	123.02278			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.23000	103.94650		2.23000	126.56510			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.89026			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	97.85681			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.08497			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.10495			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.66122			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.76242			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	104.88694			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.89827			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.86342			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.72095			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.00502			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.72005			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.82005			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	93.65796			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	92.46944			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.07810		100.00000	9.05562			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	15.34461		100.00000	15.30661			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.30000	142.74378		4.30000	142.71823			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.88726			0.00	8,000,000,000	4,000,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.95358			0.00	0	50,000,000.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.30102			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.44547			0.00	0	350,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.92264			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.40497			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.57235			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		0.00000	100.00000		0.00000	84.41685			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		100.00000	1.83995	100.00000	1.78766				0.00	0	2,000,000,000.00
FRS102	On 21/01/2017	Spot Bond		100.00000	14.55259	100.00000	8.63264				0.00	0	900,000,000.00
FRS103	On 23/01/2024	Spot Bond		100.00000	10.42070	100.00000	10.39489				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		100.00000	10.42070	100.00000	100.00000				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.76000	124.24996	2.76000	253.94475				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.26000	129.23710	2.26000	264.14116				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.98000	122.12929	2.98000	249.60898				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.53000	102.91007	2.53000	123.61886				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000	0.00000	99.92851				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.06000	127.82610	2.06000	122.30251				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000	0.00000	100.01720				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000	0.00000	100.31325				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000	0.00000	101.52629				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.90000	92.31265	2.90000	92.29976				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	15.94818	104.97509	15.90694				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	20.11086	101.07593	20.06057				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	12.22660	100.44759	12.19619				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.66047				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	18.49981	100.76967	18.45368				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		2.42000	104.14567	2.42000	104.13238				0.00	0	0.00



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
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.33824			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.46000		95.54594		2.46000	103.57317			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.30120			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.49000		95.26561		2.49000	103.26919			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.20043			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.46000		127.21384		2.46000	329.42570			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.43793			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.51075			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.41752			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.34475			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.09776			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.98235			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.59275			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.27803			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.02000		104.83359		6.02000	104.81641			0.00	0	127,500,000.00
FRX15	On 14/03/2015	Spot Bond	6.31500		105.80515		6.31500	105.78698			0.00	0	300,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.28500		104.56903		7.28500	104.54837			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.90500		104.90931		7.90500	104.88686			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.11500		111.29688		8.11500	111.27256			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.72500		102.94987		8.72500	102.92558			0.00	0	50,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.00500		101.48191		9.00500	101.45736			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.69000		91.55605		9.69000	91.53212			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.78000		107.71257		9.78000	107.68432			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.58500		95.52216		10.58500	95.49539			21,170,000,000,000.00	2,000,000,000	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX45	On 14/04/2045	Spot Bond		10.61500	78.55675		10.61500	78.53443			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.53132			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.55986			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.58295			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.59218			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.61518			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.65203			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.67964			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.79916			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.59876			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.25297			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.22500	103.41866		9.22500	103.39305			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	101.24403			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.63235			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.19739			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.92699			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond		100.00000	99.27536		100.00000	100.00000			0.00	0	0.00
GRD01U	On 28/01/2014	Spot Bond		100.00000	98.91599		100.00000	98.64865			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.21774			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.28079			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.93073			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.92909			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.92592			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.92198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.91651			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	100.84430			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	102.05682			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.14922			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.76423			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.36828			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.80008			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.43182			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.61957			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.91325			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.01106			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.76314			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	99.80956			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	99.80688			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.33184			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.21476			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond		100.00000	80.04386		100.00000	100.00000			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.01364			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B9	On 19/07/2015	Spot Bond		7.74992	101.27671		7.74992	102.61458			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	100.01653			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.10293	101.27503		8.10293	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	100.02025			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.55355	101.27672		8.55355	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	100.02478			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	100.11774			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.16979			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.17614			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.24500	112.15989		8.24500	107.26883			0.00	0	2,931,500,000.00
HWAY23	On 07/12/2023	Spot Bond		2.03000	131.61187		2.03000	268.99652			0.00	0	8,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.01000	134.64315		2.01000	269.42377			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.70000	100.47012		9.70000	95.82877		41,128,000,000,000.00	4,240,000,000	3,220,400,000.00	
HWAY35	On 31/07/2035	Spot Bond		9.67000	100.67091		9.67000	96.02956			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	35.21085		100.00000	35.12366			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	9.13922		100.00000	9.11659			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	56.09893		100.00000	55.96001			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	26.68097		100.00000	26.61489			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	14.79000		100.00000	14.75337			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	10.05678		100.00000	10.03242			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Spot Bond		1.84500	110.04290		1.85000	109.97636			63,339,219,000,000.00	34,330,200,000	90,841,000,000.00
I2038	On 31/01/2038	Spot Bond		2.29500	107.47219		2.30000	107.35980			11,061,900,000,000.00	4,820,000,000	43,840,000,000.00
I2046	On 31/03/2046	Spot Bond		2.42000	104.81551		2.42000	104.80214			26,716,800,000,000.00	11,040,000,000	79,720,000,000.00
I2050	On 31/12/2050	Spot Bond		2.32500	113.17543		2.32000	113.29883			31,062,000,000,000.00	13,360,000,000	19,480,000,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	92.15000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.26500	107.10276		7.26500	107.08164			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.76876			0.00	0	12,500,000.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.83559			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.77518			0.00	15,000,000,000	7,500,000,000.00
IBL20	On 15/03/2014	Spot Bond		6.96000	107.72294		6.96000	103.36974			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.76500	106.80116		7.76500	106.77868			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.57500	108.43750		8.57500	108.41235			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.89000	106.70757		6.89000	102.52687			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.03221			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.14476			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.15000	113.64359		4.15000	113.62391			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.58500	105.13561		7.58500	105.11434			0.00	0	47,200,000.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.35137			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.43882			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		1.00000	105.65224		1.00000	125.68931			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.13000	104.49617		2.13000	125.52549			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.96367			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.08637			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.24500	104.53441		8.24500	104.51121			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.79105			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.50729			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.19660			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.84500	97.42858		8.84500	97.40541			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.33500	90.79003		9.33500	90.76714			0.00	0	30,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.01353			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.32500	98.83947		8.32500	98.81733			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.38500	98.43916		9.38500	98.39076			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.87265			0.00	0	100,000,000.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	99.86839			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.52500	99.24422		7.52500	99.22431			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.62500	97.95492		8.62500	97.93244			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00314		100.00000	0.00313			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.01548			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.01637			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.99500	98.87270		8.99500	98.84881			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.32474		5.00000	101.31099			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.32474		5.00000	101.31099			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	99.90611		5.00000	99.89270			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.32474		5.00000	101.31099			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.45465		4.00000	101.44355			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.31315			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.25343			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.54521			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	110.34128		9.20000	110.31402			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.49291			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL02		On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.49291			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.39713			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	8.07563		100.00000	8.05564			0.00	0	0.00
IN01Q		On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00005			0.00	0	0.00
IN02Q		On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.29646			0.00	0	0.00
IN03Q		On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.18671			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	9.26500	102.81466		9.26500	102.78893			0.00	0	0.00
IN04Q		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.95549			0.00	0	0.00
IN05Q		On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.09795			0.00	0	0.00
IN06E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.67424			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	98.84281			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	6.49909		100.00000	6.48334			0.00	0	0.00
IN238U		On 13/03/2014	Spot Bond	100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
IN240U		On 10/04/2014	Spot Bond	100.00000	82.76644		100.00000	82.57919			0.00	0	0.00
INA404		On 21/01/2014	Spot Bond	5.25000	95.01188		5.25000	95.01188			0.00	0	0.00
INA405		On 28/01/2014	Spot Bond	5.25000	99.94250		5.25000	99.88506			0.00	0	0.00
INA406		On 04/02/2014	Spot Bond	5.25000	99.84203		5.25000	99.78471			0.00	0	0.00
INA407		On 11/02/2014	Spot Bond	5.25000	99.74176		5.25000	99.68456			0.00	0	0.00
INA408		On 18/02/2014	Spot Bond	5.35000	99.63490		5.35000	99.57673			0.00	0	0.00
INA409		On 25/02/2014	Spot Bond	5.35000	99.53315		5.35000	99.47510			0.00	0	0.00
INA410		On 04/03/2014	Spot Bond	5.35000	99.43161		5.35000	99.37367			0.00	0	0.00
INA411		On 11/03/2014	Spot Bond	5.45000	99.31784		5.45000	99.25896			0.00	0	0.00
INA414		On 01/04/2014	Spot Bond	5.45000	99.00950		5.45000	98.95098			0.00	0	0.00
INA415		On 08/04/2014	Spot Bond	5.50000	98.89723		5.50000	98.83831			0.00	0	0.00
INA416		On 15/04/2014	Spot Bond	5.50000	98.79417		5.50000	98.73538			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA417	On 22/04/2014	Spot Bond	100.00000		80.57395	100.00000	80.39648				3,630,000,000,000,000.00	36,300,000,000	30,900,000,000.00
INF405	On 28/01/2014	Spot Bond	0.00000		100.00000	0.00000	99.92505				0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.07401				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.53784				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.96509		102.91645	10.96509	101.99082				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.96509		100.80298	10.96509	100.73132				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.66980				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.17640				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.65591				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.00561	6.50000	101.98768				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.73187				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.41051				0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.01367				0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.01367				0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.11909				0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.22055				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	97.71141				0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.87277				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.65859				0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.15972				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.16755				0.00	0	100,000,000.00
ING221	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.19657				0.00	0	0.00
ING224	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.83472				0.00	0	0.00
ING225	On 17/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.54360				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.63754				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.31717			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.99247			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.89753			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.52661			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.56820			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.67439			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.12068			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	102.22282		100.00000	101.96789			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.56351			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.78718			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.86821			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond		100.00000	82.95455		100.00000	82.76644			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.18464			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.18863			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.19133			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.27500	103.92488		8.27500	103.90173			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.51500	107.80844		6.51500	103.32126			0.00	0	100,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.87085			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.72500	106.42061		8.72500	106.39551			0.00	0	60,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.31864			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.25267			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.34575			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.68278			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.44500	103.67614		8.44500	103.65258			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.76448			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.05501			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.22000		96.64967		3.22000	116.09653			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.90000		96.20664		3.90000	129.21297			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.44830			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.21615			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.21548			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.89552			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.57292			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.85000		89.71779		3.85000	90.48626			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.85000		89.64299		3.85000	96.74764			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.96920			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.56775			0.00	0	100,000,000.00
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.67424			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.91500		109.12664		11.91500	109.09176			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.81264			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.90000		95.18564		3.90000	129.21297			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.93764			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.09971			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.04082			0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond	5.25000		95.01188		5.25000	99.95687			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond	5.25000		99.91377		5.25000	99.85637			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond	5.25000		99.81336		5.25000	99.75608			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond	5.25000		99.69885		5.25000	99.65598			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond	5.35000		99.60581		5.35000	99.54767			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond	5.35000		99.50412		5.35000	99.44610			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA410	On 06/03/2014	Spot Bond		5.35000	99.40263		5.35000	99.34473			0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond		5.45000	99.28839		5.45000	99.22954			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond		5.45000	98.98023		5.45000	98.92175			0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond		5.50000	98.86776		5.50000	98.80888			9,350,000,000,000.00	1,700,000,000	1,700,000,000.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	101.42173			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.89515			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.92979			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.91805			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.30395			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.67428			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.90188			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.92164			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.14854			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.90229			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.08339			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.22718			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.95476			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.18872			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.19007			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.19278			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.18060			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.01324			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.89510			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.66161			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.23425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVF404		On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.98486			0.00	0	0.00
IVF406		On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.77346			0.00	0	0.00
JDC03U		On 29/01/2014	Spot Bond	100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
JDC04U		On 13/03/2014	Spot Bond	100.00000	93.57875		100.00000	93.35271			0.00	0	0.00
JDC05U		On 15/05/2014	Spot Bond	100.00000	89.32039		100.00000	88.88889			0.00	0	0.00
JDC06U		On 15/05/2014	Spot Bond	100.00000	76.68067		100.00000	76.51992			0.00	0	0.00
JDG01		On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.87222			0.00	0	0.00
JDG02U		On 22/01/2015	Spot Bond	100.00000	54.55940		100.00000	54.42430			0.00	0	0.00
JDG03		On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.35666			0.00	0	0.00
JDG03U		On 21/02/2016	Spot Bond	100.00000	15.67565		100.00000	15.63767			12,000,000,000,000.00	120,000,000	60,000,000.00
JDG04		On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.16161			0.00	0	0.00
JDG07U		On 14/11/2014	Spot Bond	100.00000	60.82179		100.00000	60.67445			0.00	0	0.00
JDG08U		On 28/11/2014	Spot Bond	100.00000	62.26087		100.00000	62.11004			0.00	0	0.00
KCF03U		On 30/10/2014	Spot Bond	100.00000	63.54563		100.00000	63.34723			0.00	0	0.00
KSB007		On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	103.05547			0.00	0	0.00
KSB008		On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.92382			0.00	0	45,861,600.00
KW01		On 31/10/2027	Spot Bond	8.76000	140.61956		8.76000	140.58626			0.00	0	0.00
LBK02		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.89545			0.00	8,000,000,000	4,000,000,000.00
LBK03		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.66902			0.00	0	0.00
LEW01		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.85906			0.00	0	0.00
LGL02		On 13/08/2017	Spot Bond	8.82500	99.95083		8.82500	99.92737			0.00	0	80,000,000.00
LGL03		On 03/04/2018	Spot Bond	8.97500	69.22415		8.97500	97.75061			0.00	0	0.00
LGL04		On 14/08/2020	Spot Bond	9.48500	102.51241		9.48500	102.48660			0.00	0	98,814,500.00
LHL01		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.15149			0.00	0	0.00
LHL02		On 13/12/2015	Spot Bond	10.76500	101.10157		10.76500	101.07245			22,391,200,000,000.00	2,080,000,000	1,040,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.26211			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.40983			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.51282			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.63629			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.88451			0.00	0	1,900,000,000.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.21400			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.94232			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.69758			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.37417			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.99259			0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond		100.00000	99.46524	100.00000	100.00000	100.00000			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	82.57919	100.00000	100.00000	82.39278			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	54.35738	100.00000	100.00000	54.25426			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	60.82179	100.00000	100.00000	60.67445			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.63299			0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond		100.00000	95.30026	100.00000	100.00000	95.05208			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	56.88566	100.00000	100.00000	56.74321			0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.78610			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.43300			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.12186			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.52254			0.00	0	150,000,000.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.12396			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.79843			0.00	7,000,000,000	3,500,000,000.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.50251			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.38074			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.77672			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.69183			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.08615			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.11428			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.21195			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.88781			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	98.91599		100.00000	98.64865			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	100.23426		100.00000	99.97725			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	85.33527		100.00000	85.14263			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	56.43009		100.00000	56.25000			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	44.60550		100.00000	44.49745			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	14.56611		100.00000	14.53004			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	35.56179		100.00000	35.47373			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.76500	103.57095		8.76500	103.54655			0.00	0	170,000,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.82422			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.76309			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.69253			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.85005			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.86447			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.93651			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.31274			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.32805			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.06000	103.86055		8.06000	103.83801			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.83500	102.47001		8.83500	102.44554			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.67000	102.37040		9.67000	102.34369			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MET01	On 15/12/2014	Spot Bond		5.83000	103.93032		5.83000	103.91392			13,525,600,000,000.00	2,320,000,000	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.58754			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.61059			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.68500	103.42662		9.68500	103.39913			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.26500	104.93621		7.26500	104.91553			0.00	0	4,832,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.03720			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.98500	100.73956		8.98500	100.71524			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	9.60384		100.00000	9.58006			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.99228			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.68500	100.69254		8.68500	100.66903			0.00	0	170,000,000.00
MTN02	On 13/07/2014	Spot Bond		6.93500	101.80665		6.93500	101.78791			0.00	0	90,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.36500	103.01106		7.36500	102.99049			28,576,200,000,000.00	3,880,000,000	970,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.63000	104.71811		8.63000	104.69367			0.00	0	70,000,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	99.18478		100.00000	98.91599			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.85526		100.89771	6.83852			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.94521		100.61875	6.92829			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.18393			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.20313			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.22412			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.24319			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.25258			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.36740			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.50108			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.28722		100.00000	0.28653			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.28722		100.00000	0.28653			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.15000	96.17711		9.15000	96.15335			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.21500	99.29442		7.21500	99.27530			0.00	0	55,118,100.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.15190			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.20500	99.95938		9.20500	99.93453			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.37180			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.19533			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.63709			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.34885			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.30571			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.93839			0.00	0	200,000,000.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.91851			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		6.96500	109.26050		6.96500	109.23983			0.00	0	780,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.06552			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.68500	116.12149		8.68500	116.09423			0.00	0	30,000,000.00
NBK4	On 28/10/2024	Spot Bond		10.93500	32.74247		10.93500	32.73316			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.41500	105.18140		7.41500	105.16037			0.00	0	0.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.01445			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.01756			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.75000	107.22013		6.75000	103.05155			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.61252			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.71500	106.37757		7.71500	106.35534			0.00	0	10,000,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.55673			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.16817			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.47901			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.32332			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.16180			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.01117			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	87.50827			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.95448			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	99.92927			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.92233			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.89264			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.20888			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	83.66270			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.77009			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.70960			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.34616			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.34346			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.64051			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.60365			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.27416			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.58105			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.56595			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.56549			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.21500		107.24206		8.21500	107.21821			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	102.00588			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.15441			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.06500		108.62924		6.06500	104.17304			0.00	0	30,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.27120			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.07500		113.28877		12.07500	113.25208			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	111.01575			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.43141			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.76738			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.19644			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.27000		160.56744		2.27000	160.54761			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.73500		103.00174		8.73500	102.97781			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.65301			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.36500		106.69678		9.36500	106.81880			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.10052			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.22383			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.04315			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.03293			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.07522			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.56500		106.70318		9.56500	107.88193			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.11753			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.07527			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.10057			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C10	On 22/05/2020	Spot Bond		9.76500	106.70980		9.76500	106.82705			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.18513			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.13443			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.11747			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.43809			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.33521			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.15126			0.00	0	100,000,000.00
NRA014	On 30/04/2014	Spot Bond		6.71500	109.31927		6.71500	103.77313			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.50500	116.45496		8.50500	116.42832			5,443,200,000,000.00	640,000,000	820,200,000.00
NRA022	On 31/10/2022	Spot Bond		8.92500	122.76794		8.92500	122.73833			8,925,000,000,000.00	1,000,000,000	750,400,000.00
NRA023	On 31/05/2023	Spot Bond		2.16500	165.92783		2.16500	165.90782			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.44000	124.02166		9.44000	123.99024			5,852,800,000,000.00	620,000,000	311,114,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.01251			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.01104			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.81717			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.86412			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.60001			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.58705			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.19813			0.00	0	50,000,000.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.54478			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	17.73570		100.00000	17.69273			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	26.08256		100.00000	26.01798			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.49500	106.12610		6.49500	106.10747			0.00	0	1,700,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	10.55665		100.00000	10.53108			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	94.47000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PCF03	On 06/04/2015	Spot Bond	100.00000		40.29529	100.00000	40.19551				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	99.98240				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.67104				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	103.30918				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.20076				0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.05436				0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.92550				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.55310				0.00	0	30,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.90209				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.90810				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.61339				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.60243				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.67925				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.63827				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.61537				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.71739				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.66811				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.63926				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.75952				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.70290				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.66712				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	99.93547				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	99.93329				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	99.93230				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	99.93012				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	99.92074			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	99.91856			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.24359			0.00	80,000,000	20,000,000.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.84813			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.26500	109.32216		6.26500	109.30353			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		5.68500	96.48610		5.68500	96.47116			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		8.18000	38.49781		8.18000	38.48933			0.00	0	0.00
R157	On 15/09/2015	Spot Bond		6.29000	115.92293		6.26500	115.94443		8,688,040,993,000,000.00	71,071,700,000	43,704,224,300.00	
R158	On 15/09/2015	Spot Bond		6.26500	115.96419		6.26500	115.94443			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond		6.16500	90.53217		6.16500	90.51698			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		6.26500	122.20887		6.26500	122.18804			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond		6.09500	85.35151		6.09500	85.33735			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		8.37000	117.58080		8.36000	117.64132		8,042,492,136,284,000.00	55,614,353,200	33,457,050,000.00	
R187P	On 21/12/2026	Spot Bond		8.10000	35.88615		8.10000	35.87832			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		8.02000	33.50327		8.02000	33.49603			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.76000	274.86373		1.76000	274.83358		85,271,366,400,000.00	48,449,640,000	25,746,200,000.00	
R201	On 21/12/2014	Spot Bond		5.34000	103.78777		5.31500	103.79521		1,406,160,840,000,000.00	63,326,000,000	99,267,000,000.00	
R202	On 07/12/2033	Spot Bond		2.10000	211.66904		2.10000	211.64390		344,585,242,890,000.00	64,088,210,900	55,673,900,000.00	
R2023	On 28/02/2023	Spot Bond		8.10500	100.85977		8.10000	100.86895		5,978,490,339,500,000.00	37,629,900,000	13,340,900,000.00	
R203	On 15/09/2017	Spot Bond		7.16000	106.40853		7.12500	106.50078		9,808,806,236,516,000.00	69,945,005,100	96,648,766,200.00	
R2030	On 31/01/2030	Spot Bond		8.93500	91.88317		8.93500	91.94481		1,962,126,000,000,000.00	19,600,000,000	19,461,300,000.00	
R2037	On 31/01/2037	Spot Bond		9.19000	93.28295		9.19000	93.26017		6,351,209,000,000,000.00	91,100,000,000	52,194,923,600.00	
R204	On 21/12/2018	Spot Bond		7.44500	102.98295		7.41500	103.08557		0,825,163,054,806,500.00	54,017,871,700	19,129,872,800.00	
R2048	On 28/02/2048	Spot Bond		9.27000	98.15930		9.27000	98.13474		5,652,837,447,498,000.00	09,799,077,400	29,850,200,000.00	
R207	On 15/01/2020	Spot Bond		7.71500	97.98405		7.68500	98.10332		1,201,593,168,554,500.00	51,923,936,300	66,690,772,500.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Spot Bond		7.86000	96.13205		7.84500	96.18986			7,751,915,686,686,000.00	86,248,815,100	37,743,578,300.00
R209	On 31/03/2036	Spot Bond		9.06000	75.30536		9.10000	74.98913			6,799,884,443,672,000.00	54,291,881,200	26,089,190,600.00
R210	On 31/03/2028	Spot Bond		2.01500	160.87703		2.00000	161.14416			154,401,390,000,000.00	76,626,000,000	38,614,070,500.00
R211	On 31/01/2017	Spot Bond		0.30000	128.29738		0.30000	128.28846			6,600,000,000,000.00	22,000,000,000	24,979,000,000.00
R212	On 31/01/2022	Spot Bond		1.56000	130.81325		1.56000	130.79969			110,122,272,000,000.00	70,591,200,000	97,316,300,000.00
R213	On 28/02/2031	Spot Bond		8.93000	86.05191		8.93500	85.99314			7,414,582,571,107,000.00	30,300,399,900	71,285,599,900.00
R214	On 28/02/2041	Spot Bond		9.19000	75.90408		9.19000	75.88524			8,315,293,962,000,000.00	04,819,800,000	22,017,100,000.00
R225C	On 15/03/2014	Spot Bond		5.17500	99.29609		5.17500	99.28211			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		5.28500	96.72611		5.28500	96.71217			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.32500	93.15817		6.32500	93.14215			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.16500	90.53217		6.16500	90.51698			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.08500	87.97085		6.08500	87.95628			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.09500	85.35151		6.09500	85.33735			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.37000	97.86898		5.37000	97.85489			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.32000	95.35147		5.32000	95.33772			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.23500	91.72623		6.23500	91.71076			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.10500	89.16725		6.10500	89.15252			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.08500	86.56647		6.08500	86.55221			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.14500	83.86841		6.14500	83.85446			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.10000	78.84597		7.10000	78.83086			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.15000	75.99942		7.15000	75.98476			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.42000	72.53870		7.42000	72.52419			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.40000	70.01001		7.40000	69.99603			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.38000	67.58250		7.38000	67.56904			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.37000	65.21459		7.37000	65.20162			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R337C	On 21/06/2020	Spot Bond		7.64500	61.83782		7.64500	61.82508			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.62500	59.64040		7.62500	59.62814			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.76500	56.87933		7.76500	56.86742			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.73500	54.87869		7.73500	54.86725			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.70500	52.96374		7.70500	52.95274			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.67500	51.13040		7.67500	51.11982			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.63500	49.41955		7.63500	49.40938			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.59500	47.78439		7.59500	47.77461			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.30000	42.89970		8.30000	42.89011			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.26000	41.36322		8.26000	41.35402			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.22000	39.89712		8.22000	39.88829			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.18000	38.49781		8.18000	38.48933			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.14000	37.16189		8.14000	37.15374			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.10000	35.88615		8.10000	35.87832			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.06000	34.66756		8.06000	34.66004			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.02000	33.50327		8.02000	33.49603			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.01494			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.19770			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.28083			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.24404			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.13830			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	15.00215		100.00000	14.96581			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	5.49756		100.00000	4.38739			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.81294			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.87273			0.00	0	0.00

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	100.44097			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.81177			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.06207			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.49215			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.01274			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.17068			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.94740			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.48588			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.83682			0.00	0	50,000,000.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.32058			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.03434			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.12058			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.02521			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.93636			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	102.28624			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.66076			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.74912			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.77639			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.77639			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.75834			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.84903			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.17640			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	108.29408		12.35000	108.25882			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.99577			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.03749		100.00000	14.00349			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.90822			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.34544			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.20145			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		100.00000	55.25729		100.00000	55.12045			0.00	0	2,600,000,000.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.19419			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	91.93955		100.00000	91.70854			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.32879			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.65171		100.00000	1.64762			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	8.95973		100.00000	8.93755			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	16.49477		100.00000	16.45481			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.01196		100.00000	12.99601			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	20.64652		100.00000	20.59651			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	102.63804			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	99.71945			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		9.14500	106.87338		9.14500	106.84713			0.00	0	630,000,000.00
RW23	On 10/12/2023	Spot Bond		9.35000	92.38913		9.35000	102.14714			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		10.08500	85.08018		10.08500	102.43493			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	98.79093			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.51500	110.09154		7.51500	110.06911			0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.20038			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		9.17500	102.95488		9.17500	102.92950		49,545,000,000,000.00	5,400,000,000	1,350,000,000.00	
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	99.99977			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.74967			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	99.86522			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.98017			0.00	0	45,866,900.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	99.98083			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.41500		104.36315		7.41500	104.34215			0.00	0	1,200,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.01500		100.30853		9.01500	100.28424			0.00	0	420,000,000.00
SBK111	On 09/04/2014	Spot Bond	1.90000		136.74449		1.90000	133.01178			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.72500		113.58863		7.72500	113.56485			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.58500		113.81341		7.58500	113.79001			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.51500		113.92604		7.51500	113.90282			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.52500		102.12328		8.52500	102.09974			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.66000		113.69292		7.66000	113.66931			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.62500		113.74913		7.62500	113.72561			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.67425			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.66147			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.72025			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.39128			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.17500		105.28206		8.17500	105.25876			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.32019			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.39909			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.57751			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.59857			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.49500		104.46496		9.49500	104.43834			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.01000		102.19382		10.01000	102.16624			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.40351			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.77906			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.36337			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.10407			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.90500	101.32710		8.90500	101.30272			0.00	0	160,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	7.35212		100.00000	7.31495			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.06000	95.02895		9.06000	95.00569			0.00	0	1,100,000,000.00
SBS4	On 16/11/2021	Spot Bond		9.54500	96.49504		9.54500	96.47019			0.00	0	30,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.44500	109.29193		7.44500	109.26986			0.00	0	60,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.29000	128.93116		2.29000	263.51564			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.00000	104.40247		1.00000	125.68931			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	106.07000			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	9.48552		100.00000	9.46203			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	156.06835		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.57000	110.21245		1.57000	123.61899			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	102.00561		6.50000	101.98768			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.74420			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.46049			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.10011			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		9.15500	99.44393		9.15500	99.41948			0.00	0	10,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.84569			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.24755			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.57117			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.52313			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.91958			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	10.08120		100.00000	10.05678			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.79302			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.56500	108.98227		7.56500	108.96027		12,709,200,000,000.00	1,680,000,000	1,322,020,000.00	
SLI3	On 15/08/2023	Spot Bond		9.01500	101.82958		9.01500	102.63834			0.00	0	43,142,000.00
SNT01	On 15/09/2017	Spot Bond		8.52500	102.12328		8.52500	102.09974		31,713,000,000,000.00	3,720,000,000	1,860,000,000.00	
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.19375			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.14382			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.26627			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.15247			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.85434			0.00	0	31,532,500.00
SSA01	On 28/06/2016	Spot Bond		8.22500	103.73592		8.22500	103.71295			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.29455			0.00	7,000,000,000	3,500,000,000.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.39265			0.00	1,000,000,000	1,000,000,000.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.13146			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.52500	95.42833		9.52500	95.40394		45,720,000,000,000.00	4,800,000,000	2,460,000,000.00	
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.03238			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.55148			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.92663			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.45300	88.26923		9.45300	88.24683			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.51500	87.98002		9.51500	87.95755			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.56000	102.70413		6.56000	102.68593			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.94500	92.46077		8.94500	92.43842			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.70965			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.30500	102.79897		8.30500	102.77587			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		7.16500	114.49156		7.16500	114.46930			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.60000	101.78841		2.60000	102.16315			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.36500	99.29024		8.36500	99.26788			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.75521			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.43352			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.10105			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.78000	106.17704		9.78000	106.14920			0.00	0	10,000,000,000.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.90632			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.93057			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.67073			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		10.16500	76.81658		10.16500	77.36786			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.99289			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.11726			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		100.00000	8.36779		100.00000	1.44832			0.00	0	4,000,000,000.00
SY1026	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.92712			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.92719			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.82524			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.72193			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.67696			0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.61864			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.63258			0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.61898			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1036	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.61809			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.53068			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.51451			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.42538			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.36477			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.30683			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.20154			0.00	0	0.00
SY1045	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.60678			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond	100.00000		80.39648	100.00000	80.21978			0,500,000,000,000,000.00	05,000,000,000	52,500,000,000.00	
SZ18	On 30/09/2015	Spot Bond	6.72500		112.99766	6.72500	112.97714			3,766,000,000,000.00	560,000,000	280,000,000.00	
SZ25	On 30/09/2025	Spot Bond	8.96000		103.13136	8.96000	103.10654			0.00	0	0.00	
T018	On 15/07/2014	Spot Bond	100.00000		71.62360	100.00000	71.49048			0.00	0	0.00	
TF105U	On 25/10/2014	Spot Bond	100.00000		65.91892	100.00000	65.75923			0.00	0	0.00	
TF108U	On 22/02/2016	Spot Bond	100.00000		21.62241	100.00000	21.57004			0.00	0	0.00	
TFS06	On 20/03/2014	Spot Bond	6.12000		107.06267	6.12000	103.05733			0.00	0	0.00	
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00705			0.00	0	0.00	
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	99.82724			0.00	0	0.00	
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.01367			0.00	0	0.00	
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.91192			0.00	0	0.00	
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.57998			0.00	0	0.00	
TFS119	On 25/04/2014	Spot Bond	100.00000		80.04386	100.00000	79.86871			0.00	0	0.00	
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.92216			0.00	0	0.00	
TFS84	On 28/07/2016	Spot Bond	7.51500		102.57349	7.51500	102.55292			0.00	0	0.00	
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.07302			0.00	0	0.00	
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.05319			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.05478			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	100.12738		7.83000	100.10614			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.05232			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.05430			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.05754			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.05232			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.05430			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	78.26634		7.16000	100.09721			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.05820			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.05788			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.06548			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.06445			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.09524			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.09175			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.05223			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.05478			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	100.14173		8.73000	100.11809			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.05200			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.05430			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.88500	93.12982		8.88500	97.62113			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.05835			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.05748			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.06533			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.06501			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.08980			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.09011			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01246			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.85705		101.06155	5.84242			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.05200			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.17911			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.05915			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.06232			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.09555			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01005			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.01121			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01204			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.01121			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.01204			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.01246			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01072			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01204			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01661			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.01661			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01661			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.02324			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.02490			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.02282			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.05590			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.05796			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.05713			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL15	On 29/04/2015	Spot Bond	8.01500	107.38808		8.01500	107.36490			0.00	0	1,050,000,000.00
TL20	On 22/02/2020	Spot Bond	7.86000	90.81720		7.86000	90.77221			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.03500	105.70793		8.03500	105.68492			96,741,400,000,000.00	12,040,000,000	6,021,500,000.00
TN20	On 17/09/2020	Spot Bond	9.01500	111.02105		9.01500	110.99401			292,086,000,000,000.00	32,400,000,000	15,190,000,000.00
TN23	On 06/11/2023	Spot Bond	9.28000	111.96180		9.28000	111.93376			225,318,400,000,000.00	24,280,000,000	9,400,000,000.00
TN25	On 19/08/2025	Spot Bond	9.51000	103.99608		9.51000	103.96983			289,294,200,000,000.00	30,420,000,000	14,410,000,000.00
TN27	On 14/11/2027	Spot Bond	9.51000	97.08565		9.51000	97.06074			152,160,000,000,000.00	16,000,000,000	6,790,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.44964			0.00	0	246,052,400.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.10898			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.36126			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.25305			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.28888			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.29257			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.46939			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.83612			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.29328			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.30484			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.31174			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.81278		10.00000	99.78606			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.81744		9.75000	99.79139			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.82088		100.00000	9.79556			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.79334			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.76558			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.65613			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.39319			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP145		On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.15592			0.00	0	0.00
TSP148		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.16968			0.00	0	0.00
TSP149		On 03/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.94698			0.00	0	0.00
TSP150		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	96.01038			0.00	0	0.00
TSP151		On 02/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.53541			0.00	0	0.00
TSP152		On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	95.29682			0.00	0	0.00
TSP153		On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	95.13279			0.00	0	0.00
TSP154		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	97.87412			0.00	0	0.00
TSP155		On 24/07/2014	Spot Bond	100.00000	66.84982		100.00000	100.00000			0.00	0	0.00
TSP156		On 22/01/2015	Spot Bond	100.00000	50.19026		100.00000	100.00000			0.00	0	0.00
TWC02U		On 17/04/2014	Spot Bond	100.00000	83.75120		100.00000	83.56467			0.00	0	0.00
TWC033		On 22/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC034		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.04003			0.00	0	0.00
TWC035		On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.98222			0.00	0	0.00
TWC036		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.62137			0.00	0	0.00
TWC037		On 11/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.14973			0.00	0	0.00
TWC038		On 14/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.11978			0.00	0	0.00
TWC039		On 15/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.08984			0.00	0	0.00
TWC040		On 22/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.04492			0.00	0	0.00
TWC041		On 12/03/2014	Spot Bond	100.00000	90.97093		100.00000	100.00000			0.00	0	0.00
TWC042		On 23/04/2014	Spot Bond	100.00000	82.59331		100.00000	100.00000			0.00	0	0.00
TWCJ07		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.04003			0.00	0	0.00
TWCJ08		On 15/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.10282			0.00	0	0.00
TWCM07		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.04386			0.00	0	0.00
TWCM08		On 15/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.09049			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UG21	On 02/03/2021	Spot Bond		9.24500	111.69174		9.24500	111.66386			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.20643			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.01857			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.38738			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.46500	105.88611		9.46500	105.85907			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.38949			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.42456			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.35534			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.40504			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.40719			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.43563			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.44870			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.62500	114.46155		6.62500	114.44095		128,525,000,000,000.00	19,400,000,000	9,750,000,000.00	
WS05	On 01/08/2018	Spot Bond		0.78000	238.11032		0.78000	238.09064		4,680,000,000,000.00	6,000,000,000	3,000,000,000.00	
WSP1	On 28/05/2015	Spot Bond		6.56500	104.48253		6.56500	104.46389			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.63000	105.37480		7.63000	105.35300		132,762,000,000,000.00	17,400,000,000	8,700,000,000.00	
WSP3	On 28/05/2019	Spot Bond		7.97000	105.80939		7.97000	105.78655			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.31000	104.74646		8.31000	104.72290			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.38500	104.71902		8.38500	104.69526		30,186,000,000,000.00	3,600,000,000	1,800,000,000.00	
Z014	On 30/06/2015	Spot Bond		6.21500	91.59916		6.21500	91.58367			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		5.34000	99.04365		5.34000	99.02930			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		5.35000	97.75053		5.35000	97.73653			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.14500	90.03958		6.14500	90.02461			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		5.33000	95.63703		5.33000	95.62313			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.21500	91.58367		6.21500	91.56819			0.00	0	7,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z083	On 30/09/2019	Spot Bond	7.36000	66.33135		7.36000	66.31810			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	29.99957		100.00000	29.94265			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	15.87915		100.00000	15.84902			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>1.50e+017</b>	<b>5,276,543,200</b>	<b>14 160 277 400.00</b>
<b>Grand Total:</b>										<b>1.50e+017</b>	<b>5,276,766,824</b>	<b>14 163 293 272.00</b>