



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 20/12/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 23/12/2013	Any day expiry	10.37970	10.37970		10.41220	10.41220		10.47	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	829.70750	0.82971	862.21620	0.86222	829.708	25.24	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	0.00750	0.00001	0.01620	0.00002	0.008	25.24	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	0.00870	0.00001	0.01990	0.00002	0.009	24.27	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	789.70870	0.78971	822.21990	0.82222	789.709	24.27	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	779.70900	0.77971	812.22090	0.81222	779.709	24.03	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	0.00900	0.00001	0.02090	0.00002	0.009	24.03	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	769.70940	0.76971	802.22200	0.80222	769.709	23.79	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	0.00940	0.00001	0.02200	0.00002	0.009	23.79	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Call	280.51900	0.28052	313.43550	0.31344	280.519	14.24	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Put	0.81900	0.00082	1.23550	0.00124	0.819	14.24	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Call	7.56020	0.00756	16.22100	0.01622	7.560	12.23	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Put	137.86020	0.13786	114.02100	0.11402	137.860	12.23	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	0.16140	0.00016	0.45560	0.00046	0.161	17.53	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	460.46140	0.46046	428.25560	0.42826	460.461	17.53	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.39410		10.39410	10.42150	10.42150			11.47	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Call	400.70360	0.40070	427.96880	0.42797	400.704	12.72	0	400.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Put	6.60360	0.00660	6.46880	0.00647	6.604	12.72	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Call	55.85540	0.05586	68.22780	0.06823	55.855	12.25	0	201.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Put	161.75540	0.16176	146.72780	0.14673	161.755	12.25	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.43140		10.43140	10.45740	10.45740			12.20	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Call	365.24460	0.36524	387.33480	0.38733	365.245	11.72	0	500.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Put	33.84460	0.03384	29.93480	0.02993	33.845	11.72	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Put	134.03360	0.13403	121.94570	0.12195	134.034	12.13	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Call	165.43360	0.16543	179.34570	0.17935	165.434	12.13	0	500.00
\$ / R	On 28/01/2014	Any day expiry	10.44380		10.44380	10.46950	10.46950			12.53	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,143.80730	2.14381	2,169.51250	2.16951	2,143.807	18.21	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.00730	0.00001	0.01250	0.00001	0.007	18.21	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	372.55140	0.37255	393.66230	0.39366	372.551	12.05	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	48.75140	0.04875	44.16230	0.04416	48.751	12.05	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	144.14660	0.14415	155.20760	0.15521	144.147	12.83	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	210.34660	0.21035	195.70760	0.19571	210.347	12.83	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	140.53760	0.14054	151.36740	0.15137	140.538	12.88	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	216.73760	0.21674	201.86740	0.20187	216.738	12.88	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	137.01120		0.13701	147.61270	0.14761		137.011	12.93	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	223.21120		0.22321	208.11270	0.20811		223.211	12.93	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.48880		10.48880	10.51660	10.51660			13.45	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,189.04460		2.18904	2,216.83580	2.21684		2,189.045	17.88	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.24460		0.00024	0.23580	0.00024		0.245	17.88	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	546.00930		0.54601	568.80670	0.56881		546.009	12.51	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	57.20930		0.05721	52.20670	0.05221		57.209	12.51	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	291.80320		0.29180	273.89780	0.27390		291.803	13.74	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	210.60320		0.21060	220.49780	0.22050		210.603	13.74	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	207.01340		0.20701	216.72730	0.21673		207.013	13.78	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	298.21340		0.29821	280.12730	0.28013		298.213	13.78	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	203.48330		0.20348	213.01870	0.21302		203.483	13.82	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	304.68330		0.30468	286.41870	0.28642		304.683	13.82	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.49030		10.49030	10.51820	10.51820			13.48	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	192.81600		0.19282	201.70520	0.20171		192.816	14.01	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	332.51600		0.33252	313.50520	0.31351		332.516	14.01	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.49190		10.49190	10.51980	10.51980			13.52	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,404.93890		1.40494	1,432.66740	1.43267		1,404.939	14.84	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	3.03890		0.00304	2.86740	0.00287		3.039	14.84	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	3.13110		0.00313	2.95410	0.00295		3.131	14.80	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,395.03110		1.39503	1,422.75410	1.42275		1,395.031	14.80	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,385.12610		1.38513	1,412.84330	1.41284		1,385.126	14.76	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	3.22610		0.00323	3.04330	0.00304		3.226	14.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.51910		10.51910	10.54700	10.54700			13.68	1,196,558,144.10	113,751	707,079.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,819.27820		2.81928	2,847.15640	2.84716		2,819.278	20.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.17820		0.00018	0.15640	0.00016		0.178	20.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,319.62000		2.31962	2,347.45960	2.34746		2,319.620	17.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.52000		0.00052	0.45960	0.00046		0.520	17.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,820.94480		1.82094	1,848.63640	1.84864		1,820.945	15.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	1.84480		0.00184	1.63640	0.00164		1.845	15.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	8.26270		0.00826	7.71620	0.00772		8.263	14.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,277.36270		1.27736	1,304.71620	1.30472		1,277.363	14.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	951.55570		0.95156	977.52930	0.97753		951.556	13.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	22.45570		0.02246	20.52930	0.02053		22.456	13.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	942.28790		0.94229	968.19770	0.96820		942.288	13.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	23.18790		0.02319	21.19770	0.02120		23.188	13.26	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	23.94130		0.02394	21.88570	0.02189		23.941	13.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	933.04130		0.93304	958.88570	0.95889		933.041	13.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	850.82090		0.85082	875.99730	0.87600		850.821	13.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	31.72090		0.03172	28.99730	0.02900		31.721	13.13	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	806.00760		0.80601	830.74870	0.83075		806.008	13.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	36.90760		0.03691	33.74870	0.03375		36.908	13.06	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	42.79340		0.04279	39.15120	0.03915		42.793	12.99	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	761.89340		0.76189	786.15120	0.78615		761.893	12.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	676.03770		0.67604	699.17090	0.69917		676.038	12.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	56.93770		0.05694	52.17090	0.05217		56.938	12.86	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	593.81950		0.59382	615.61590	0.61562		593.819	12.73	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	74.71950		0.07472	68.61590	0.06862		74.719	12.73	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	117.72270		0.11772	109.06920	0.10907		117.723	13.02	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	486.82270		0.48682	506.06920	0.50607		486.823	13.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	454.10860		0.45411	472.44720	0.47245		454.109	13.11	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	135.00860		0.13501	125.44720	0.12545		135.009	13.11	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	441.44740		0.44145	459.41590	0.45942		441.447	13.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	142.34740		0.14235	132.41590	0.13242		142.347	13.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	153.81350		0.15381	143.32120	0.14332		153.814	13.21	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	422.91350		0.42291	440.32120	0.44032		422.913	13.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	393.24360		0.39324	409.70990	0.40971		393.244	13.30	0.00	0	40,000.00

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	10.30	Put	174.14360	0.17414	0.17414	162.70990	0.16271	174.144	13.30	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	387.49220	0.38749	0.38749	403.77030	0.40377	387.492	13.32	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	178.39220	0.17839	0.17839	166.77030	0.16677	178.392	13.32	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	187.07450	0.18707	0.18707	175.07360	0.17507	187.075	13.36	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	376.17450	0.37617	0.37617	392.07360	0.39207	376.174	13.36	0.00	0	2,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	370.60810	0.37061	0.37061	386.31660	0.38632	370.608	13.38	0.00	0	2,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	191.50810	0.19151	0.19151	179.31660	0.17932	191.508	13.38	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	365.10050	0.36510	0.36510	380.62040	0.38062	365.101	13.40	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	196.00050	0.19600	0.19600	183.62040	0.18362	196.000	13.40	0.00	0	3,100.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	219.37490	0.21937	0.21937	206.04990	0.20605	219.375	13.49	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	338.47490	0.33847	0.33847	353.04990	0.35305	338.475	13.49	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	313.35040	0.31335	0.31335	326.98850	0.32699	313.350	13.59	0.00	0	7,500.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	244.25040	0.24425	0.24425	229.98850	0.22999	244.250	13.59	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	289.69690	0.28970	0.28970	302.41210	0.30241	289.697	13.68	0.00	0	10,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	270.59690	0.27060	0.27060	255.41210	0.25541	270.597	13.68	0.00	0	3,200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Put	300.37120	0.30037	0.30037	282.29430	0.28229	300.371	13.88	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	269.47120	0.26947	0.26947	279.29430	0.27929	269.471	13.88	0.00	0	50.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	250.62890	0.25063	0.25063	259.73530	0.25974	250.629	14.07	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	331.52890	0.33153	0.33153	312.73530	0.31274	331.529	14.07	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	247.02140	0.24702	0.24702	255.98870	0.25599	247.021	14.11	0.00	0	7,500.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	337.92140	0.33792	0.33792	318.98870	0.31899	337.921	14.11	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	364.00380	0.36400	0.36400	344.53690	0.34454	364.004	14.26	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	233.10380	0.23310	0.23310	241.53690	0.24154	233.104	14.26	0.00	0	6.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Call	223.18870	0.22319	0.22319	231.24120	0.23124	223.189	14.38	0.00	0	11,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Put	384.08870	0.38409	0.38409	364.24120	0.36424	384.089	14.38	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	216.81850	0.21682	0.21682	224.62750	0.22463	216.818	14.45	0.00	0	24,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	397.71850	0.39772	0.39772	377.62750	0.37763	397.718	14.45	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Put	468.58490	0.46858	0.46858	447.36870	0.44737	468.585	14.84	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Call	187.68490	0.18768	0.18768	194.36870	0.19437	187.685	14.84	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	174.69440	0.17469	0.17469	180.87570	0.18088	174.694	15.03	0.00	0	1,700.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	505.59440	0.50559	0.50559	483.87570	0.48388	505.594	15.03	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Call	162.66270	0.16266	0.16266	168.37950	0.16838	162.663	15.22	0.00	0	100.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Put	543.56270	0.54356	0.54356	521.37950	0.52138	543.563	15.22	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	622.11540	0.62212	0.62212	599.11220	0.59911	622.115	15.61	0.00	0	1,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	141.21540	0.14122	0.14122	146.11220	0.14611	141.215	15.61	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	123.17800	0.12318	0.12318	127.06170	0.12706	123.178	16.01	0.00	0	400.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	704.07800	0.70408	0.70408	680.06170	0.68006	704.078	16.01	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	115.32030	0.11532	0.11532	118.88990	0.11889	115.320	16.22	0.00	0	250.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	746.22030	0.74622	0.74622	721.88990	0.72189	746.220	16.22	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	788.95490	0.78895	0.78895	764.33710	0.76434	788.955	16.43	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	108.05490	0.10805	0.10805	111.33710	0.11134	108.055	16.43	0.00	0	2,900.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	101.33560	0.10134	0.10134	104.35490	0.10435	101.336	16.65	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	832.23560	0.83224	0.83224	807.35490	0.80735	832.236	16.65	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	74.53500	0.07454	0.07454	76.54310	0.07654	74.535	17.70	0.00	0	10,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,055.43500	1.05543	1.05543	1,029.54310	1.02954	1,055.435	17.70	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,286.64750	1.28665	1.28665	1,260.19040	1.26019	1,286.648	18.72	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	55.74750	0.05575	0.05575	57.19040	0.05719	55.748	18.72	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	42.60110	0.04260	0.04260	43.58260	0.04358	42.601	19.73	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,523.50110	1.52350	1.52350	1,496.58260	1.49658	1,523.501	19.73	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	33.31770	0.03332	0.03332	33.99640	0.03400	33.318	20.74	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,764.21770	1.76422	1.76422	1,736.99640	1.73700	1,764.218	20.74	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,007.54890	2.00755	2.00755	1,980.12680	1.98013	2,007.549	21.75	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	26.64890	0.02665	0.02665	27.12680	0.02713	26.649	21.75	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	24.23920	0.02424	0.02424	23.93990	0.02394	24.239	22.48	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,155.13920	2.15514	2.15514	2,126.93990	2.12694	2,155.139	22.48	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	23.98110	0.02398	0.02398	23.68540	0.02369	23.981	22.81	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,204.88110	2.20488	2.20488	2,176.68540	2.17669	2,204.881	22.81	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,354.23230	2.35423	2,326.06730	2.32607	2,354.232	23.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	23.33230	0.02333	23.06730	0.02307	23.332	23.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	22.84540	0.02285	22.60980	0.02261	22.845	24.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,503.74540	2.50375	2,475.60980	2.47561	2,503.745	24.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	10.03870	0.01004	10.72670	0.01073	10.039	29.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,740.93870	3.74094	3,713.72670	3.71373	3,740.939	29.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	7.14340	0.00714	7.65580	0.00766	7.143	29.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,988.04340	3.98804	3,960.65580	3.96066	3,988.043	29.06	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.52230	10.52230	10.55020	10.55020		13.71	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,438.07460	1.43807	1,465.50570	1.46551	1,438.075	14.70	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	5.77460	0.00577	5.30570	0.00531	5.775	14.70	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,428.23080	1.42823	1,455.65430	1.45565	1,428.231	14.67	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	5.93080	0.00593	5.45430	0.00545	5.931	14.67	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,418.39130	1.41839	1,445.80710	1.44581	1,418.391	14.63	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	6.09130	0.00609	5.60710	0.00561	6.091	14.63	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.53340	10.53340	10.56140	10.56140		14.03	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,234.33110	2.23433	2,262.20590	2.26221	2,234.331	17.32	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.93110	0.00093	0.80590	0.00081	0.931	17.32	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	112.60730	0.11261	104.24010	0.10424	112.607	13.13	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	546.00730	0.54601	565.64010	0.56564	546.007	13.13	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry			10.58030	10.58030	10.60850	10.60850		14.58	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,282.83980	2.28284	2,311.00180	2.31100	2,282.840	17.19	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	2.53980	0.00254	2.50180	0.00250	2.540	17.19	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	740.14100	0.74014	761.63180	0.76163	740.141	13.49	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	99.84100	0.09984	93.13180	0.09313	99.841	13.49	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.62880	10.62880	10.65710	10.65710		14.87	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	121.62880	0.12163	114.30820	0.11431	121.629	13.68	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	810.42880	0.81043	831.40820	0.83141	810.429	13.68	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	802.78270	0.80278	823.61900	0.82362	802.783	13.68	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	123.98270	0.12398	116.51900	0.11652	123.983	13.68	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	795.17030	0.79517	815.86220	0.81586	795.170	13.68	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	126.37030	0.12637	118.76220	0.11876	126.370	13.68	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			10.63040	10.63040	10.65870	10.65870		14.89	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	2,335.67490	2.33567	2,363.81480	2.36381	2,335.675	17.15	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	5.27490	0.00527	5.11480	0.00511	5.275	17.15	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	669.25320	0.66925	687.13900	0.68714	669.253	13.73	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	178.85320	0.17885	168.43900	0.16844	178.853	13.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.65700	10.65700	10.68540	10.68540		14.99	26,855,640.00	2,520	57,343.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,660.83920	2.66084	2,689.37370	2.68937	2,660.839	17.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	3.83920	0.00384	3.97370	0.00397	3.839	17.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,216.80430	2.21680	2,244.95940	2.24496	2,216.804	16.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	9.80430	0.00980	9.55940	0.00956	9.804	16.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,030.88850	2.03089	2,058.90420	2.05890	2,030.889	16.43	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	13.88850	0.01389	13.50420	0.01350	13.888	16.43	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,923.84070	1.92384	1,951.74070	1.95174	1,923.841	16.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	16.84070	0.01684	16.34070	0.01634	16.841	16.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,894.74310	1.89474	1,922.60690	1.92261	1,894.743	16.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	17.74310	0.01774	17.20690	0.01721	17.743	16.06	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,682.89350	1.68289	1,710.41880	1.71042	1,682.894	15.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	25.89350	0.02589	25.01880	0.02502	25.893	15.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,493.24800	1.49325	1,520.32500	1.52032	1,493.248	14.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	36.24800	0.03625	34.92500	0.03493	36.248	14.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,135.46060	1.13546	1,161.09400	1.16109	1,135.461	13.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	68.46060	0.06846	65.69400	0.06569	68.461	13.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,126.56430	1.12656	1,152.14350	1.15214	1,126.564	13.95	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	69.56430	0.06956	66.74350	0.06674	69.564	13.95	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,118.02430	1.11802	1,143.21020	1.14321	1,118.024	13.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	71.02430		0.07102		67.81020	0.06781	71.024	13.95	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,001.10510		1.00111		1,023.87340	1.02387	1,001.105	13.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	94.10510		0.09411		88.47340	0.08847	94.105	13.90	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	960.62150		0.96062		982.99180	0.98299	960.621	13.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	103.62150		0.10362		97.59180	0.09759	103.621	13.88	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	828.51580		0.82852		849.43710	0.84944	828.516	13.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	141.51580		0.14152		134.03710	0.13404	141.516	13.81	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	798.75970		0.79876		819.31900	0.81932	798.760	13.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	151.75970		0.15176		143.91900	0.14392	151.760	13.80	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	714.67260		0.71467		732.17430	0.73217	714.673	13.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	187.67260		0.18767		176.77430	0.17677	187.673	13.83	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	389.10760		0.38911		397.13840	0.39714	389.108	15.43	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	532.10760		0.53211		511.73840	0.51174	532.108	15.43	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	326.77020		0.32677		333.23610	0.33324	326.770	16.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	669.77020		0.66977		647.83610	0.64784	669.770	16.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	200.27790		0.20028		203.60660	0.20361	200.278	17.83	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,143.27790		1.14328		1,118.20660	1.11821	1,143.278	17.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	160.03550		0.16004		162.59720	0.16260	160.035	18.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,403.03550		1.40304		1,377.19720	1.37720	1,403.035	18.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	148.95340		0.14895		151.26750	0.15127	148.953	19.02	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,491.95340		1.49195		1,465.86750	1.46587	1,491.953	19.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	129.72760		0.12973		131.62440	0.13162	129.728	19.60	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,672.72760		1.67273		1,646.22440	1.64622	1,672.728	19.60	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	126.29960		0.12630		128.12250	0.12812	126.300	19.72	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,709.29960		1.70930		1,682.72250	1.68272	1,709.300	19.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	106.86070		0.10686		108.28810	0.10829	106.861	20.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,949.86070		1.94986		1,922.88810	1.92289	1,949.861	20.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	88.20950		0.08821		87.42790	0.08743	88.210	21.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,331.20950		2.33121		2,302.02790	2.30203	2,331.210	21.92	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.66480		10.66480		10.69320	10.69320		14.99	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,903.55540		1.90356		1,931.38940	1.93139	1,903.555	16.06	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	18.75540		0.01876		18.18940	0.01819	18.755	16.06	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	725.08490		0.72508		742.56940	0.74257	725.085	13.82	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	190.28490		0.19028		179.36940	0.17937	190.285	13.82	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,707.49260		1.70749		1,680.97100	1.68097	1,707.493	19.69	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	132.29260		0.13229		134.17100	0.13417	132.293	19.69	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.77160		10.77160		10.80150	10.80150		15.57	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	970.21230		0.97021		991.07510	0.99108	970.212	14.22	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	188.61230		0.18861		179.57510	0.17958	188.612	14.22	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	963.10470		0.96310		983.89620	0.98390	963.105	14.22	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	191.50470		0.19150		182.39620	0.18240	191.505	14.22	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	956.02720		0.95603		976.74460	0.97674	956.027	14.23	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	194.42720		0.19443		185.24460	0.18524	194.427	14.23	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	754.22670		0.75423		769.34060	0.76934	754.227	14.59	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	312.62670		0.31263		297.84060	0.29784	312.627	14.59	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	238.39480		0.23839		241.67700	0.24168	238.395	18.94	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,536.79480		1.53679		1,510.17700	1.51018	1,536.795	18.94	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.81120		10.81120		10.84170	10.84170		15.70	5,621,824.00	520	6,940.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,921.50410		2.92150		2,950.54490	2.95054	2,921.504	17.78	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	10.30410		0.01030		8.84490	0.00884	10.304	17.78	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	20.19590		0.02020		17.78790	0.01779	20.196	16.51	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,431.39590		2.43140		2,459.48790	2.45949	2,431.396	16.51	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	1,971.09490		1.97109		1,997.46290	1.99746	1,971.095	15.49	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	39.89490		0.03989		35.76290	0.03576	39.895	15.49	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,952.31430		1.95231		1,978.62280	1.97862	1,952.314	15.46	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	41.11430		0.04111		36.92280	0.03692	41.114	15.46	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	47.72030		0.04772		43.22630	0.04323	47.720	15.29	238,601.50	5,000	45,000.00

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 15/09/2014	Foreign Exchange Future	9.00	Call	1,858.92030		1.85892		1,884.92630	1.88493	1,858.920	15.29	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,584.65100		1.58465		1,609.77120	1.60977	1,584.651	14.79	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	73.45100		0.07345		68.07120	0.06807	73.451	14.79	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,321.67430		1.32167		1,345.99690	1.34600	1,321.674	14.29	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	110.47430		0.11047		104.29690	0.10430	110.474	14.29	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	174.09400		0.17409		164.24500	0.16424	174.094	14.23	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,085.29400		1.08529		1,105.94500	1.10594	1,085.294	14.23	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,013.55020		1.01355		1,033.81320	1.03381	1,013.550	14.28	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	202.35020		0.20235		192.11320	0.19211	202.350	14.28	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Call	885.34540		0.88535		905.01910	0.90502	885.345	14.37	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	264.14540		0.26415		253.31910	0.25332	264.145	14.37	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	271.28310		0.27128		260.40400	0.26040	271.283	14.38	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Call	872.48310		0.87248		892.10400	0.89210	872.483	14.38	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Call	859.74280		0.85974		879.31630	0.87932	859.743	14.39	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	278.54280		0.27854		267.61630	0.26762	278.543	14.39	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	824.73920		0.82474		841.69330	0.84169	824.739	14.50	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	303.53920		0.30354		289.99330	0.28999	303.539	14.50	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	308.03200		0.30803		293.83640	0.29384	308.032	14.52	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	819.23200		0.81923		835.53640	0.83554	819.232	14.52	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	813.76340		0.81376		829.98070	0.82998	813.763	14.54	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	312.56340		0.31256		298.28070	0.29828	312.563	14.54	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Call	776.45680		0.77646		792.06610	0.79207	776.457	14.71	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	345.25680		0.34526		330.36610	0.33037	345.257	14.71	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	405.18960		0.40519		389.31930	0.38932	405.190	14.99	2,025,948.00	5,000	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	716.38960		0.71639		731.01930	0.73102	716.390	14.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	531.51780		0.53152		542.69300	0.54269	531.518	16.07	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	670.31780		0.67032		650.99300	0.65099	670.318	16.07	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	374.17900		0.37418		381.07910	0.38108	374.179	17.45	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Put	1,072.97900		1.07298		1,049.37910	1.04938	1,072.979	17.45	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,471.40060		1.47140		1,445.34550	1.44535	1,471.401	18.67	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	282.60060		0.28260		287.04550	0.28705	282.601	18.67	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	267.47540		0.26748		271.44860	0.27145	267.475	18.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,556.27540		1.55628		1,529.74860	1.52975	1,556.275	18.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	234.25480		0.23425		237.18420	0.23718	234.255	19.50	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Put	1,773.05480		1.77305		1,745.48420	1.74548	1,773.055	19.50	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Put	1,808.28630		1.80829		1,780.56550	1.78057	1,808.286	19.60	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	229.48630		0.22949		232.26550	0.23227	229.486	19.60	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	223.72060		0.22372		226.31920	0.22632	223.721	19.72	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Put	1,852.52060		1.85252		1,824.61920	1.82462	1,852.521	19.72	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	1,995.41770		1.99542		1,966.98570	1.96699	1,995.418	20.10	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	206.61770		0.20662		208.68570	0.20869	206.618	20.10	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	170.61230		0.17061		168.64140	0.16864	170.612	21.84	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,509.41230		2.50941		2,476.94140	2.47694	2,509.412	21.84	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			10.89520		10.89520		10.92590	10.92590		16.17	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	1,018.03060		1.01803		1,037.72960	1.03773	1,018.031	14.73	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	282.83060		0.28283		271.82960	0.27183	282.831	14.73	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	1,393.40310		1.39340		1,368.59070	1.36859	1,393.403	18.46	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	378.60310		0.37860		384.49070	0.38449	378.603	18.46	0.00	0	3,882.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.95920		10.95920		10.99000	10.99000		16.40	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,982.14620		2.98215		3,012.33910	3.01234	2,982.146	17.63	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	22.94620		0.02295		22.33910	0.02234	22.946	17.63	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,546.99760		2.54700		2,576.81250	2.57681	2,546.998	16.58	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	37.79760		0.03780		36.81250	0.03681	37.798	16.58	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,499.10310		2.49910		2,528.86420	2.52886	2,499.103	16.46	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	39.90310		0.03990		38.86420	0.03886	39.903	16.46	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,451.31760		2.45132		2,481.02210	2.48102	2,451.318	16.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	42.11760		0.04212		41.02210	0.04102	42.118	16.34	0.00	0	0.00

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 12/12/2014	Foreign Exchange Future	9.00	Call	2,032.26650	2.03227	2,060.26120	2.06026	2,032.266	15.60	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	73.06650	0.07307	70.26120	0.07026	73.066	15.60	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,595.13060	1.59513	1,621.54100	1.62154	1,595.131	15.04	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	135.93060	0.13593	131.54100	0.13154	135.931	15.04	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,511.85740	1.51186	1,537.88760	1.53789	1,511.857	14.93	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	152.65740	0.15266	147.88760	0.14789	152.657	14.93	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,206.06120	1.20606	1,226.90910	1.22691	1,206.061	14.78	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	246.86120	0.24686	236.90910	0.23691	246.861	14.78	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Call	966.97220	0.96697	985.37180	0.98537	966.972	15.12	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	387.77220	0.38777	375.37180	0.37537	387.772	15.12	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	905.13180	0.90513	919.88840	0.91989	905.132	15.37	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	445.93180	0.44593	429.88840	0.42989	445.932	15.37	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	694.00000	0.69400	705.38640	0.70539	694.000	16.51	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	734.80000	0.73480	715.38640	0.71539	734.800	16.51	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	536.45970	0.53646	544.93430	0.54493	536.460	17.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	1,077.25970	1.07726	1,054.93430	1.05493	1,077.260	17.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	423.02830	0.42303	429.32330	0.42932	423.028	18.66	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,463.82830	1.46383	1,439.32330	1.43932	1,463.828	18.66	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	421.10860	0.42111	427.36780	0.42737	421.109	18.68	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Put	1,471.90860	1.47191	1,447.36780	1.44737	1,471.909	18.68	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.14140	11.14140	11.17140	11.17140		17.10	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Call	898.84440	0.89884	909.15840	0.90916	898.844	16.75	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Put	747.44440	0.74744	727.75840	0.72776	747.444	16.75	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	894.97620	0.89498	905.23300	0.90523	894.976	16.77	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	753.57620	0.75358	733.83300	0.73383	753.576	16.77	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Put	759.72910	0.75973	739.92910	0.73993	759.729	16.80	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Call	891.12910	0.89113	901.32910	0.90133	891.129	16.80	0.00	0	0.00
\$ / R MAXI	On 10/01/2014	Any day expiry			10.40860	10.40860	10.43540	10.43540		11.88	0.00	0	0.00
\$ / R MAXI	On 10/01/2014	Any day expiry	10.30	Call	18,023.72590	0.18024	20,058.91750	0.20059	18,023.726	11.92	0.00	0	200.00
\$ / R MAXI	On 10/01/2014	Any day expiry	10.30	Put	7,163.72590	0.07164	6,518.91750	0.06519	7,163.726	11.92	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.51910	10.51910	10.54700	10.54700		13.68	284,015.70	27	391.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	37,617.45250	0.37617	39,207.35910	0.39207	37,617.453	13.36	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	18,707.45250	0.18707	17,507.35910	0.17507	18,707.453	13.36	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	29,431.20650	0.29431	30,720.96590	0.30721	29,431.206	13.66	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	26,521.20650	0.26521	25,020.96590	0.25021	26,521.206	13.66	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	28,969.69070	0.28970	30,241.21200	0.30241	28,969.691	13.68	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	27,059.69070	0.27060	25,541.21200	0.25541	27,059.691	13.68	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	28,553.82390	0.28554	29,767.29790	0.29767	28,553.824	13.72	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	27,643.82390	0.27644	26,067.29790	0.26067	27,643.824	13.72	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.65700	10.65700	10.68540	10.68540		14.99	74,599.00	7	207.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	42,888.69210	0.42889	43,812.47190	0.43812	42,888.692	15.11	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	46,188.69210	0.46189	44,272.47190	0.44272	46,188.692	15.11	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	42,509.61150	0.42510	43,403.67750	0.43404	42,509.612	15.14	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	46,809.61150	0.46810	44,863.67750	0.44864	46,809.612	15.14	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	42,134.09010	0.42134	43,018.63940	0.43019	42,134.090	15.17	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	47,434.09010	0.47434	45,478.63940	0.45479	47,434.090	15.17	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.81120	10.81120	10.84170	10.84170		15.70	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Call	65,226.59600	0.65227	66,584.90330	0.66585	65,226.596	15.33	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Put	48,106.59600	0.48107	46,414.90330	0.46415	48,106.596	15.33	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Call	64,792.22320	0.64792	66,143.26720	0.66143	64,792.223	15.35	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Put	48,672.22320	0.48672	46,973.26720	0.46973	48,672.223	15.35	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Call	64,360.91440	0.64361	65,705.11160	0.65705	64,360.914	15.37	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Put	49,240.91440	0.49241	47,535.11160	0.47535	49,240.914	15.37	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			17.19550	17.19550	17.24200	17.24200		12.96	12,793,452.00	744	31,458.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	4,346.25520	4.34626	4,392.69890	4.39270	4,346.255	20.45	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.75520	0.00076	0.69890	0.00070	0.755	20.45	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	4,196.55580	4.19656	4,242.97810	4.24298	4,196.556	20.32	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	1.05580	0.00106	0.97810	0.00098	1.056	20.32	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	2,953.26720	2.95327	2,999.57780	2.99958	2,953.267	17.92	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	7.76720	0.00777	7.57780	0.00758	7.767	17.92	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	2,913.55890	2.91356	2,959.85800	2.95986	2,913.559	17.79	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	8.05890	0.00806	7.85800	0.00786	8.059	17.79	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	2,903.63370	2.90363	2,949.92980	2.94993	2,903.634	17.75	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	8.13370	0.00813	7.92980	0.00793	8.134	17.75	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	2,893.70940	2.89371	2,940.00270	2.94000	2,893.709	17.72	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	8.20940	0.00821	8.00270	0.00800	8.209	17.72	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	2,705.30720	2.70531	2,751.53490	2.75153	2,705.307	17.05	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	9.80720	0.00981	9.53490	0.00953	9.807	17.05	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Call	1,819.86960	1.81987	1,865.35700	1.86536	1,819.870	13.92	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	24.36960	0.02437	23.35700	0.02336	24.370	13.92	0.00	0	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Call	531.42920	0.53143	560.10900	0.56011	531.429	12.81	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	335.92920	0.33593	318.10900	0.31811	335.929	12.81	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	124.47060	0.12447	132.55320	0.13255	124.471	14.98	0.00	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Put	1,328.97060	1.32897	1,290.55320	1.29055	1,328.971	14.98	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.40930		17.40930	17.40930	17.45650	17.45650		14.10	24,721,206.00	1,420	1,220.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,524.46500	1.52446	1,562.88210	1.56288	1,524.465	13.23	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	155.16500	0.15517	146.38210	0.14638	155.165	13.23	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,516.53260	1.51653	1,554.88260	1.55488	1,516.533	13.23	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	157.23260	0.15723	148.38260	0.14838	157.233	13.23	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,508.62020	1.50862	1,546.89980	1.54690	1,508.620	13.23	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	159.32020	0.15932	150.39980	0.15040	159.320	13.23	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	944.77780	0.94478	975.19980	0.97520	944.778	13.64	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	415.47780	0.41548	398.69980	0.39870	415.478	13.64	0.00	0	50.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.64990		17.64990	17.64990	17.69850	17.69850		14.96	17,649,900.00	1,000	1,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	1,302.09460	1.30209	1,333.89870	1.33390	1,302.095	14.16	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	492.19460	0.49219	475.39870	0.47540	492.195	14.16	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	1,296.36950	1.29637	1,328.09900	1.32810	1,296.369	14.17	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	496.46950	0.49647	479.59900	0.47960	496.469	14.17	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	1,290.67080	1.29067	1,322.31480	1.32231	1,290.671	14.18	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	500.77080	0.50077	483.81480	0.48381	500.771	14.18	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.87420		17.87420	17.87420	17.92530	17.92530		15.40	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Call	1,227.35580	1.22736	1,254.43020	1.25443	1,227.356	15.07	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Put	893.15580	0.89316	869.13020	0.86913	893.156	15.07	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Call	1,222.89570	1.22290	1,249.89860	1.24990	1,222.896	15.08	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Put	898.69570	0.89870	874.59860	0.87460	898.696	15.08	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Call	1,218.44510	1.21845	1,245.37650	1.24538	1,218.445	15.09	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Put	904.24510	0.90425	880.07650	0.88008	904.245	15.09	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10083	0.10083	0.10128	0.10128		14.94	0.00	0	164.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,097.03190	0.01097	1,141.73050	0.01142	1,097.032	14.15	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	13.73190	0.00014	14.03050	0.00014	13.732	14.15	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	335.66060	0.00336	360.83600	0.00361	335.661	14.94	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	252.36060	0.00252	233.13600	0.00233	252.361	14.94	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	80.79330	0.00081	88.87660	0.00089	80.793	18.18	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	997.49330	0.00997	961.17660	0.00961	997.493	18.18	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10221	0.10221	0.10266	0.10266		15.70	0.00	0	12,884.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	1,271.07380	0.01271	1,311.36890	0.01311	1,271.074	14.73	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	49.67380	0.00050	44.96890	0.00045	49.674	14.73	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	557.93950	0.00558	583.33600	0.00583	557.939	15.70	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	336.53950	0.00337	316.93600	0.00317	336.539	15.70	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	235.85480	0.00236	247.72820	0.00248	235.855	18.37	0.00	0	0.00



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	0.11	Put	1,014.45480	0.01014	981.32820	0.00981	1,014.455	18.37	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.37940	14.37940	14.40880	14.40880		12.79	63,082,427.80	4,387	75,973.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,897.29510	1.89730	1,926.48850	1.92649	1,897.295	14.39	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	7.89510	0.00790	7.68850	0.00769	7.895	14.39	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,887.39170	1.88739	1,916.58410	1.91658	1,887.392	14.35	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	7.99170	0.00799	7.78410	0.00778	7.992	14.35	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,877.48930	1.87749	1,906.68070	1.90668	1,877.489	14.31	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	8.08930	0.00809	7.88070	0.00788	8.089	14.31	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,739.02330	1.73902	1,768.19720	1.76820	1,739.023	13.71	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	9.62330	0.00962	9.39720	0.00940	9.623	13.71	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,541.87210	1.54187	1,571.01430	1.57101	1,541.872	12.86	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	12.47210	0.01247	12.21430	0.01221	12.472	12.86	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	1,087.33500	1.08734	1,061.17510	1.06118	1,087.335	15.30	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	116.73500	0.11674	119.97510	0.11998	116.735	15.30	0.00	0	5,500.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.56900	14.56900	14.59950	14.59950		14.00	15,443,140.00	1,060	18,703.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	994.35150	0.99435	1,015.03610	1.01504	994.351	13.12	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	215.35150	0.21535	205.53610	0.20554	215.352	13.12	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	987.06760	0.98707	1,007.67460	1.00767	987.068	13.11	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	218.06760	0.21807	208.17460	0.20817	218.068	13.11	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	980.33570	0.98034	1,000.33850	1.00034	980.336	13.13	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	221.33570	0.22134	210.83850	0.21084	221.336	13.13	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.78330	14.78330	14.81690	14.81690		14.86	11,087,475.00	750	750.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	953.34300	0.95334	966.53420	0.96653	953.343	14.24	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	510.04300	0.51004	489.63420	0.48963	510.043	14.24	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	514.95680	0.51496	494.45410	0.49445	514.957	14.26	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	948.25680	0.94826	961.35410	0.96135	948.257	14.26	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	943.19510	0.94320	956.19900	0.95620	943.195	14.27	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	519.89510	0.51990	499.29900	0.49930	519.895	14.27	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.99030	14.99030	15.02470	15.02470		15.46	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,615.61350	1.61561	1,639.85550	1.63986	1,615.614	14.23	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	315.31350	0.31531	305.15550	0.30516	315.313	14.23	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,608.63840	1.60864	1,632.79300	1.63279	1,608.638	14.23	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	318.33840	0.31834	308.09300	0.30809	318.338	14.23	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,601.67780	1.60168	1,625.75390	1.62575	1,601.678	14.23	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	321.37780	0.32138	311.05390	0.31105	321.378	14.23	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.24380	15.24380	15.27730	15.27730		16.09	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	902.43010	0.90243	881.05970	0.88106	902.430	15.67	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,206.23010	1.20623	1,218.35970	1.21836	1,206.230	15.67	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,202.01900	1.20202	1,214.09940	1.21410	1,202.019	15.68	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	908.21900	0.90822	886.79940	0.88680	908.219	15.68	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,197.82460	1.19782	1,209.84940	1.20985	1,197.825	15.70	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	914.02460	0.91402	892.54940	0.89255	914.025	15.70	0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.32170	110.32170	110.52117	110.52117			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	668.30000	0.66830	468.83000	0.46883	668.300		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	678.30000	0.67830	478.83000	0.47883	678.300		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	688.30000	0.68830	488.83000	0.48883	688.300		0.00	0	0.00
2038	On 06/02/2014	Bond Future			107.66105	107.66105	107.83711	107.83711			0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	671.05000	0.67105	847.11000	0.84711	671.050		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	661.05000	0.66105	837.11000	0.83711	661.050		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
2038	On 06/02/2014	Bond Future	107.00	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	651.05000	0.65105	827.11000	0.82711	651.050		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			113.33730	113.33730	113.31231	113.31231			0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	3,347.30000	3.34730	3,322.31000	3.32231	3,347.300		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	3,337.30000	3.33730	3,312.31000	3.31231	3,337.300		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	3,327.30000	3.32730	3,302.31000	3.30231	3,327.300		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL37	On 06/02/2014	Index Future			414.88800	414.88800	415.44900	415.44900			0.00	0	0.00
AL37	On 08/05/2014	Index Future			420.33900	420.33900	420.90600	420.90600			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			489.84600	489.84600	490.95400	490.95400			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			496.28100	496.28100	497.40300	497.40300			0.00	0	0.00
ALBI	On 06/02/2014	Index Future			440.20200	440.20200	441.16200	441.16200			0.00	0	802.00
ALBI	On 08/05/2014	Index Future			445.98500	445.98500	446.95700	446.95700			0.00	0	35.00
ALBI	On 07/08/2014	Index Future			452.05800	452.05800	453.05100	453.05100			0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.31150	9.31150	9.27580	9.27580		11.77	23,092,520.00	2,480	9,129.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	144.30680	0.14431	132.85640	0.13286	144.307	12.14	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	322.80680	0.32281	347.05640	0.34706	322.807	12.14	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	141.04570	0.14105	129.81990	0.12982	141.046	12.16	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	329.54570	0.32955	354.01990	0.35402	329.546	12.16	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	137.84540	0.13785	126.84140	0.12684	137.845	12.18	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	336.34540	0.33635	361.04140	0.36104	336.345	12.18	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.37970	9.37970	9.34410	9.34410		12.03	12,099,813.00	1,290	1,145.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	143.53290	0.14353	135.27510	0.13528	143.533	12.76	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	653.83290	0.65383	681.17510	0.68118	653.833	12.76	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	141.28620	0.14129	133.15200	0.13315	141.286	12.77	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	661.58620	0.66159	689.05200	0.68905	661.586	12.77	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	139.07200	0.13907	131.06000	0.13106	139.072	12.79	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	669.37200	0.66937	696.96000	0.69696	669.372	12.79	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.45810	9.45810	9.42410	9.42410		12.16	4,729,050.00	500	2,500.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	359.37930	0.35938	344.65990	0.34466	359.379	12.27	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	441.27930	0.44128	460.55990	0.46056	441.279	12.27	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	447.22220	0.44722	466.62540	0.46663	447.222	12.28	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	355.32220	0.35532	340.72540	0.34073	355.322	12.28	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	351.30090	0.35130	336.82610	0.33683	351.301	12.29	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	453.20090	0.45320	472.72610	0.47273	453.201	12.29	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.53240	9.53240	9.49780	9.49780		12.35	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	438.99980	0.43900	423.49660	0.42350	439.000	12.39	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	496.59980	0.49660	515.69660	0.51570	496.600	12.39	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	434.88110	0.43488	419.48640	0.41949	434.881	12.40	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	502.48110	0.50248	521.68640	0.52169	502.481	12.40	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	430.79600	0.43080	415.51320	0.41551	430.796	12.42	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	508.39600	0.50840	527.71320	0.52771	508.396	12.42	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.80150	9.80150	9.83770	9.83770		12.30	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	181.67320	0.18167	204.66860	0.20467	181.673	12.73	0.00	0	0.00

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	9.94	Put	320.17320		0.32017		306.96860	0.30697	320.173	12.73	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	178.29680		0.17830		201.02940	0.20103	178.297	12.76	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	326.79680		0.32680		313.32940	0.31333	326.797	12.76	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	174.97660		0.17498		197.44700	0.19745	174.977	12.79	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	333.47660		0.33348		319.74700	0.31975	333.477	12.79	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.90940		9.90940		9.94490	9.94490		13.62	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	405.38550		0.40539		424.74430	0.42474	405.386	13.56	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	335.98550		0.33599		319.84430	0.31984	335.986	13.56	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	400.57330		0.40057		419.78270	0.41978	400.573	13.57	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	341.17330		0.34117		324.88270	0.32488	341.173	13.57	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	395.80770		0.39581		414.86510	0.41487	395.808	13.58	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	346.40770		0.34641		329.96510	0.32997	346.408	13.58	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			103.00910		103.00910		-120.59810	-120.59810			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			676.72600		676.72600		690.55840	690.55840			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			740.34730		740.34730		755.01060	755.01060			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			155.84680		155.84680		156.62820	156.62820			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			5.77720		5.77720		81.85020	81.85020			0.00	0	4,488.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			658.25820		658.25820		672.50130	672.50130			0.00	0	3,101.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.75220		11.75220		11.77000	11.77000		13.32	0.00	0	444.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	574.56390		0.57456		587.84030	0.58784	574.564	12.75	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	112.36390		0.11236		107.84030	0.10784	112.364	12.75	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	567.51330		0.56751		580.35440	0.58035	567.513	12.76	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	115.31330		0.11531		110.35440	0.11035	115.313	12.76	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	560.51450		0.56051		573.29900	0.57330	560.514	12.77	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	118.31450		0.11831		113.29900	0.11330	118.315	12.77	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			11.91610		11.91610		11.93520	11.93520		14.67	0.00	0	75.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	642.88490		0.64288		655.29920	0.65530	642.885	14.23	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	316.78490		0.31678		310.09920	0.31010	316.785	14.23	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	637.42660		0.63743		649.79710	0.64980	637.427	14.24	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	321.32660		0.32133		314.59710	0.31460	321.327	14.24	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	632.00480		0.63200		644.33160	0.64433	632.005	14.25	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	325.90480		0.32590		319.13160	0.31913	325.905	14.25	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.72870		1.72870		1.73190	1.73190		13.82	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	659.48330		0.06595		680.80110	0.06808	659.483	13.19	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	272.48330		0.02725		261.80110	0.02618	272.483	13.19	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	602.08930		0.06021		622.08190	0.06221	602.089	13.30	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	315.08930		0.03151		303.08190	0.03031	315.089	13.30	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	548.39310		0.05484		567.03880	0.05670	548.393	13.40	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	361.39310		0.03614		348.03880	0.03480	361.393	13.40	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.74700		1.74700		1.75010	1.75010		14.70	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	994.67020		0.09947		1,006.38540	0.10064	994.670	14.15	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	424.67020		0.04247		405.38540	0.04054	424.670	14.15	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	938.63910		0.09386		949.23020	0.09492	938.639	14.24	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	468.63910		0.04686		448.23020	0.04482	468.639	14.24	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	885.09110		0.08851		894.58590	0.08946	885.091	14.34	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	515.09110		0.05151		493.58590	0.04936	515.091	14.34	0.00	0	0.00

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			114.10944		114.10944		114.08380	114.08380			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	3,119.44000		3.11944	3,093.80000	3.09380	3,119.440	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	3,109.44000		3.10944	3,083.80000	3.08380	3,109.440	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Put	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	3,099.44000		3.09944	3,073.80000	3.07380	3,099.440	0.000		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	0.000		0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			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			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.69119		84.00562	9.65448	84.27790				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	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	1,130.55000		1.13055	858.27000	0.85827	1,130.550	0.000		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	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	1,055.02000		1.05502	782.74000	0.78274	1,055.020	0.000		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	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	979.60000		0.97960	707.32000	0.70732	979.600	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.81039		81.32725	9.77247	81.60303				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	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	1,998.96000		1.99896	1,723.18000	1.72318	1,998.960	0.000		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	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	1,923.67000		1.92367	1,647.89000	1.64789	1,923.670	0.000		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	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	1,848.48000		1.84848	1,572.70000	1.57270	1,848.480	0.000		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI			439.57900		439.57900	440.49700	440.49700				0.00	0	479.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000		0.00000	5,070.00000	0.50700		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	4,110.00000		0.41100	0.00000	0.00000	4,110.000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000		0.00000	4,970.00000	0.49700		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	4,210.00000		0.42100	0.00000	0.00000	4,210.000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000		0.00000	4,870.00000	0.48700		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	4,310.00000		0.43100	0.00000	0.00000	4,310.000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			451.41800		451.41800	452.36900	452.36900				0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Put	85,720.00000		8.57200	76,210.00000	7.62100	85,720.000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	85,820.00000		8.58200	76,310.00000	7.63100	85,820.000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Put	85,920.00000		8.59200	76,410.00000	7.64100	85,920.000	0.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			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			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 06/02/2014	Index Future			201.55700		201.55700	201.72500	201.72500				0.00	0	1,331.00
IGOV	On 08/05/2014	Index Future			204.23000		204.23000	204.40000	204.40000				0.00	0	7.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ILBI	On 06/02/2014	Index Future			546.44000		546.44000		546.28200	546.28200			0.00	0	190.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.18000		94.82000		5.18000	94.82000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.26000		94.74000		5.25000	94.75000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.29000		94.71000		5.27000	94.73000			0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.35000		94.65000		5.34000	94.66000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			5.43000		94.57000		5.43000	94.57000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.61000		94.39000		5.59000	94.41000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.96000		94.04000		5.93000	94.07000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.31000		93.69000		6.24000	93.76000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.60000		93.40000		6.54000	93.46000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.91000		93.09000		6.85000	93.15000			0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.19000		92.81000		7.13000	92.87000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			7.46000		92.54000		7.38000	92.62000			0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.57300		8.57300		8.57680	8.57680		9.11	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	458.23000		0.45823	461.56390	0.46156	458.230	458.230	9.45	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	25.23000		0.02523	24.76390	0.02476	25.230	25.230	9.45	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	449.54090		0.44954	452.69040	0.45269	449.541	449.541	9.44	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	26.54090		0.02654	25.89040	0.02589	26.541	26.541	9.44	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	440.90610		0.44091	444.04890	0.44405	440.906	440.906	9.43	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	27.90610		0.02791	27.24890	0.02725	27.906	27.906	9.43	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			8.62630		8.62630	8.63120	8.63120			11.59	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	375.03570		0.37504	379.86740	0.37987	375.036	375.036	11.53	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	188.73570		0.18874	188.66740	0.18867	188.736	188.736	11.53	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	369.19620		0.36920	373.98120	0.37398	369.196	369.196	11.54	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	192.89620		0.19290	192.78120	0.19278	192.896	192.896	11.54	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	363.41720		0.36342	368.15240	0.36815	363.417	363.417	11.54	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	197.11720		0.19712	196.95240	0.19695	197.117	197.117	11.54	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.36700		1.36700	1.36620	1.36620				0.00	0	494.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.36710		1.36710	1.36630	1.36630				0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			10.05290		10.05290	0.09943	10.00740	10.00740		14.72	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	2,952.06120		0.29521	0.09943	2,735.36830	0.27354	2,952.061	14.76	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	2,823.06120		0.28231	0.09943	3,061.36830	0.30614	2,823.061	14.76	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	2,896.37300		0.28964	0.09943	2,687.16610	0.26872	2,896.373	14.72	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	2,867.37300		0.28674	0.09943	3,113.16610	0.31132	2,867.373	14.72	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	2,846.18000		0.28462	0.09943	2,639.49190	0.26395	2,846.180	14.71	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	2,917.18000		0.29172	0.09943	3,165.49190	0.31655	2,917.180	14.71	0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.87671		102.69568		7.83922	102.93418			0.00	0	11,257.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000		4.97000	0.00497	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	233.53000		0.23353		0.00000	0.00000	233.530		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000		68.65000	0.06865	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	169.85000		0.16985		0.00000	0.00000	169.850		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000		0.00000		132.29000	0.13229	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	106.21000		0.10621		0.00000	0.00000	106.210		0.00	0	0.00
R023	On 08/05/2014	Bond Future			7.97634		100.12845		7.93734	100.36997			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Put	2,426.20000		2.42620	2,184.68000	2.18468	2,426.200	2,426.200		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R023	On 08/05/2014	Bond Future	7.60	Put	2,362.45000		2.36245		2,120.93000	2.12093	2,362.450		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Put	2,298.75000		2.29875		2,057.23000	2.05723	2,298.750		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.15676		116.49383		6.12352	116.54715		2.21	0.00	0	32,191.00
R157	On 06/02/2014	Bond Future	5.64	Call	90.48000		0.09048		103.29000	0.10329	90.480	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	923.40000		0.92340		882.89000	0.88289	923.400	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	93.56000		0.09356		106.67000	0.10667	93.560	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	910.28000		0.91028		870.07000	0.87007	910.280	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	96.72000		0.09672		110.14000	0.11014	96.720	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	897.25000		0.89725		857.35000	0.85735	897.250	2.16	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.32810		111.21670		6.28815	111.27061		2.14	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	101.29000		0.10129		110.29000	0.11029	101.290	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,652.15000		1.65215		1,607.24000	1.60724	1,652.150	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	103.20000		0.10320		112.33000	0.11233	103.200	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,640.30000		1.64030		1,595.52000	1.59552	1,640.300	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	105.14000		0.10514		114.40000	0.11440	105.140	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,628.48000		1.62848		1,583.83000	1.58383	1,628.480	2.07	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.52093		112.73168		6.46909	112.78852		1.84	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	789.71000		0.78971		823.36000	0.82336	789.710	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	549.97000		0.54997		526.78000	0.52678	549.970	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	796.14000		0.79614		829.93000	0.82993	796.140	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	545.48000		0.54548		522.43000	0.52243	545.480	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	802.23000		0.80223		836.17000	0.83617	802.230	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	540.65000		0.54065		517.75000	0.51775	540.650	1.86	0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.80742		107.49284		6.74091	107.54899		1.62	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	416.14000		0.41614		438.58000	0.43858	416.140	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	939.29000		0.93929		905.58000	0.90558	939.290	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	419.30000		0.41930		441.85000	0.44185	419.300	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	933.94000		0.93394		900.34000	0.90034	933.940	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	422.47000		0.42247		445.14000	0.44514	422.470	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	928.61000		0.92861		895.13000	0.89513	928.610	1.60	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			8.22845		119.29536		8.19596	119.58183		13.74	2,385,907.20	20	62,165.00
R186	On 06/02/2014	Bond Future	7.74	Call	795.98000		0.79598		885.62000	0.88562	795.980	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,207.39000		5.20739		5,010.56000	5.01056	5,207.390	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	817.32000		0.81732		908.56000	0.90856	817.320	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,136.13000		5.13613		4,940.90000	4.94090	5,136.130	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	839.08000		0.83908		931.93000	0.93193	839.080	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,065.38000		5.06538		4,871.76000	4.87176	5,065.380	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	5,247.61000		5.24761		5,491.34000	5.49134	5,247.610	14.02	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	779.18000		0.77918		736.44000	0.73644	779.180	14.02	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.32817		120.86258		8.29450	121.15267		14.24	0.00	0	740.00
R186	On 08/05/2014	Bond Future	7.09	Call	820.80000		0.82080		876.61000	0.87661	820.800	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,181.73000		12.18173		11,947.45000	11.94745	12,181.730	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	834.33000		0.83433		890.84000	0.89084	834.330	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,097.52000		12.09752		11,863.94000	11.86394	12,097.520	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	848.03000		0.84803		905.24000	0.90524	848.030	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,013.59000		12.01359		11,780.71000	11.78071	12,013.590	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,552.42000		1.55242		1,640.92000	1.64092	1,552.420	13.97	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	8,988.53000		8.98853		8,786.94000	8.78694	8,988.530	13.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 08/05/2014	Bond Future	8.25	Call	3,918.62000		3.91862		4,078.25000	4.07825	3,918.620	14.24	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	4,593.65000		4.59365		4,463.19000	4.46319	4,593.650	14.24	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	5,021.04000		5.02104		5,203.61000	5.20361	5,021.040	14.37	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,556.14000		3.55614		3,448.62000	3.44862	3,556.140	14.37	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	9.00	Call	7,615.64000		7.61564		7,837.56000	7.83756	7,615.640	14.64	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	2,031.74000		2.03174		1,963.57000	1.96357	2,031.740	14.64	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.25	Call	9,065.35000		9.06535		9,302.93000	9.30293	9,065.350	14.77	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,499.33000		1.49933		1,446.82000	1.44682	1,499.330	14.77	0.00	0	8,000.00
R186	On 07/08/2014	Bond Future			8.42480		117.21790		8.38961	117.51427		13.60	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,633.28000		5.63328		5,493.10000	5.49310	5,633.280	13.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,492.25000		4.49225		4,648.44000	4.64844	4,492.250	13.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,531.57000		4.53157		4,688.56000	4.68856	4,531.570	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,587.42000		5.58742		5,448.04000	5.44804	5,587.420	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,571.07000		4.57107		4,728.86000	4.72886	4,571.070	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,541.82000		5.54182		5,403.24000	5.40324	5,541.820	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	7,326.23000		7.32623		7,529.46000	7.52946	7,326.230	13.82	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,265.34000		3.26534		3,172.20000	3.17220	3,265.340	13.82	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.52145		118.84985		8.48514	119.14872		12.94	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	4,311.63000		4.31163		4,452.01000	4.45201	4,311.630	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	7,506.08000		7.50608		7,347.59000	7.34759	7,506.080	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	4,346.70000		4.34670		4,487.79000	4.48779	4,346.700	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	7,455.84000		7.45584		7,298.06000	7.29806	7,455.840	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	4,381.93000		4.38193		4,523.73000	4.52373	4,381.930	12.82	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	7,405.85000		7.40585		7,248.78000	7.24878	7,405.850	12.82	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	8,719.63000		8.71963		8,927.03000	8.92703	8,719.630	13.29	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,558.52000		3.55852		3,467.05000	3.46705	3,558.520	13.29	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/02/2014	Bond Future			277.04671		277.04671		276.99930	276.99930			0.00	0	2,049.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	2,943.29000		2.94329		2,990.70000	2.99070	2,943.290		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	2,953.29000		2.95329		3,000.70000	3.00070	2,953.290		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	2,963.29000		2.96329		3,010.70000	3.01070	2,963.290		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			4.88110		104.44885		4.83748	104.48606		1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	373.16000		0.37316		402.97000	0.40297	373.160	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	67.75000		0.06775		60.35000	0.06035	67.750	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	379.67000		0.37967		409.67000	0.40967	379.670	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	65.77000		0.06577		58.56000	0.05856	65.770	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	386.10000		0.38610		416.29000	0.41629	386.100	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	63.71000		0.06371		56.69000	0.05669	63.710	1.20	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.70728		105.82103		4.64528	105.85865		0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	257.52000		0.25752		278.19000	0.27819	257.520	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	237.68000		0.23768		220.73000	0.22073	237.680	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	260.63000		0.26063		281.45000	0.28145	260.630	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	234.73000		0.23473		217.93000	0.21793	234.730	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	263.77000		0.26377		284.73000	0.28473	263.770	0.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 08/05/2014	Bond Future	4.76	Put	231.81000		0.23181		215.15000	0.21515	231.810	0.95	0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.12237		102.85325		4.01206	102.89340		0.64	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	491.57000		0.49157		523.71000	0.52371	491.570	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	68.58000		0.06858		60.57000	0.06057	68.580	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	494.39000		0.49439		526.60000	0.52660	494.390	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	67.79000		0.06779		59.85000	0.05985	67.790	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	497.21000		0.49721		529.49000	0.52949	497.210	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	67.01000		0.06701		59.14000	0.05914	67.010	0.67	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			212.90507		212.90507		213.50169	213.50169			0.00	0	44,679.00
R202	On 06/02/2014	Bond Future	208.99	Call	3,915.07000		3.91507		4,511.69000	4.51169	3,915.070		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	3,905.07000		3.90507		4,501.69000	4.50169	3,905.070		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	3,895.07000		3.89507		4,491.69000	4.49169	3,895.070		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			6.93275		107.50761		6.90067	107.61063		4.63	0.00	0	10,389.00
R203	On 06/02/2014	Bond Future	5.95	Call	25.10000		0.02510		30.71000	0.03071	25.100	4.50	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,238.72000		3.23872		3,141.31000	3.14131	3,238.720	4.50	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	58.55000		0.05855		69.52000	0.06952	58.550	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,641.47000		2.64147		2,549.42000	2.54942	2,641.470	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	61.05000		0.06105		72.38000	0.07238	61.050	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,610.90000		2.61090		2,519.21000	2.51921	2,610.900	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	63.63000		0.06363		75.33000	0.07533	63.630	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,580.42000		2.58042		2,489.10000	2.48910	2,580.420	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	577.80000		0.57780		631.42000	0.63142	577.800	4.60	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	876.00000		0.87600		826.60000	0.82660	876.000	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.07120		104.75980		7.03638	104.86408		4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	124.99000		0.12499		136.68000	0.13668	124.990	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,205.70000		4.20570		4,113.11000	4.11311	4,205.700	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	127.74000		0.12774		139.63000	0.13963	127.740	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,177.07000		4.17707		4,084.68000	4.08468	4,177.070	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	130.54000		0.13054		142.64000	0.14264	130.540	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,148.49000		4.14849		4,056.31000	4.05631	4,148.490	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	900.43000		0.90043		948.74000	0.94874	900.430	4.70	0.00	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,595.28000		1.59528		1,539.31000	1.53931	1,595.280	4.70	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,780.19000		1.78019		1,850.71000	1.85071	1,780.190	4.79	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	801.81000		0.80181		768.05000	0.76805	801.810	4.79	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.21091		106.18659		7.17214	106.29434		4.37	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	996.70000		0.99670		1,042.92000	1.04292	996.700	4.31	0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,033.28000		2.03328		1,971.75000	1.97175	2,033.280	4.31	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,362.54000		1.36254		1,315.77000	1.31577	1,362.540	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,581.91000		1.58191		1,642.89000	1.64289	1,581.910	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,349.53000		1.34953		1,303.08000	1.30308	1,349.530	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,596.60000		1.59660		1,657.90000	1.65790	1,596.600	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,611.36000		1.61136		1,672.99000	1.67299	1,611.360	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,336.61000		1.33661		1,290.49000	1.29049	1,336.610	4.38	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.36967		103.50406		7.32756	103.61193		4.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	1,025.38000		1.02538		1,068.82000	1.06882	1,025.380	4.15	0.00	0	45.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 06/11/2014	Bond Future	6.84	Put	2,392.58000		2.39258	2,328.15000	2.32815		2,392.580	4.15	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	1,035.16000		1.03516	1,078.88000	1.07888		1,035.160	4.15	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,376.34000		2.37634	2,312.19000	2.31219		2,376.340	4.15	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	1,045.01000		1.04501	1,089.00000	1.08900		1,045.010	4.15	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,360.17000		2.36017	2,296.29000	2.29629		2,360.170	4.15	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			9.11394		94.38632	9.08156	94.68184				0.00	0	2,022.00
R2037	On 06/02/2014	Bond Future	9.37	Call	2,285.31000		2.28531	2,580.83000	2.58083		2,285.310		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	2,372.74000		2.37274	2,668.26000	2.66826		2,372.740		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	2,460.03000		2.46003	2,755.55000	2.75555		2,460.030		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			9.21369		95.62626	9.18030	95.92550				0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	1,380.56000		1.38056	1,679.80000	1.67980		1,380.560		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	1,467.76000		1.46776	1,767.00000	1.76700		1,467.760		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	1,554.82000		1.55482	1,854.06000	1.85406		1,554.820		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			9.31299		92.67097	9.27831	92.97612				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	2,446.48000		2.44648	2,141.33000	2.14133		2,446.480		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	2,355.04000		2.35504	2,049.89000	2.04989		2,355.040		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	2,263.74000		2.26374	1,958.59000	1.95859		2,263.740		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.17792		104.45018	7.14556	104.58374			6.67	0.00	0	29,549.00
R204	On 06/02/2014	Bond Future	6.39	Call	107.88000		0.10788	125.79000	0.12579		107.880	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,420.68000		3.42068	3,305.03000	3.30503		3,420.680	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	111.96000		0.11196	130.37000	0.13037		111.960	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,381.91000		3.38191	3,266.76000	3.26676		3,381.910	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	116.16000		0.11616	135.09000	0.13509		116.160	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,343.28000		3.34328	3,228.65000	3.22865		3,343.280	6.50	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.30149		105.82243	7.26702	105.95760			6.47	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	229.52000		0.22952	248.71000	0.24871		229.520	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,320.96000		5.32096	5,204.98000	5.20498		5,320.960	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	234.09000		0.23409	253.57000	0.25357		234.090	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,283.98000		5.28398	5,168.29000	5.16829		5,283.980	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	238.73000		0.23873	258.51000	0.25851		238.730	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,247.08000		5.24708	5,131.69000	5.13169		5,247.080	6.28	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.42423		103.23255	7.38684	103.37157			6.53	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,100.89000		2.10089	2,038.76000	2.03876		2,100.890	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,159.46000		2.15946	2,236.35000	2.23635		2,159.460	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,178.50000		2.17850	2,255.77000	2.25577		2,178.500	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,082.82000		2.08282	2,021.07000	2.02107		2,082.820	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,197.63000		2.19763	2,275.29000	2.27529		2,197.630	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,064.85000		2.06485	2,003.49000	2.00349		2,064.850	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,861.91000		2.86191	2,951.41000	2.95141		2,861.910	6.60	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,550.63000		1.55063	1,501.11000	1.50111		1,550.630	6.60	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.55231		104.66966	7.51259	104.80927			6.39	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,616.74000		1.61674	1,674.89000	1.67489		1,616.740	6.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 06/11/2014	Bond Future	6.99	Put	3,615.18000		3.61518		3,533.72000	3.53372	3,615.180	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,630.59000		1.63059		1,689.06000	1.68906	1,630.590	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	3,593.08000		3.59308		3,511.94000	3.51194	3,593.080	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,644.52000		1.64452		1,703.31000	1.70331	1,644.520	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	3,571.06000		3.57106		3,490.24000	3.49024	3,571.060	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	3,359.84000		3.35984		3,448.94000	3.44894	3,359.840	6.50	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,836.89000		1.83689		1,786.38000	1.78638	1,836.890	6.50	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.47172		99.48627		7.43941	99.63791		8.56	0.00	0	22,098.00
R207	On 06/02/2014	Bond Future	6.64	Call	140.01000		0.14001		161.65000	0.16165	140.010	8.35	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,135.47000		4.13547		4,005.47000	4.00547	4,135.470	8.35	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	144.84000		0.14484		167.04000	0.16704	144.840	8.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,091.10000		4.09110		3,961.66000	3.96166	4,091.100	8.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	149.81000		0.14981		172.57000	0.17257	149.810	8.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,046.91000		4.04691		3,918.03000	3.91803	4,046.910	8.36	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.59233		100.79324		7.55824	100.94680		8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	249.39000		0.24939		269.57000	0.26957	249.390	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	6,814.28000		6.81428		6,680.90000	6.68090	6,814.280	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	254.17000		0.25417		274.65000	0.27465	254.170	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	6,770.40000		6.77040		6,637.32000	6.63732	6,770.400	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	259.02000		0.25902		279.81000	0.27981	259.020	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,726.61000		6.72661		6,593.84000	6.59384	6,726.610	8.04	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.71211		98.52568		7.67560	98.68327		8.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,513.78000		2.51378		2,600.03000	2.60003	2,513.780	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,609.18000		2.60918		2,537.84000	2.53784	2,609.180	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,587.47000		2.58747		2,516.54000	2.51654	2,587.470	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,535.23000		2.53523		2,621.89000	2.62189	2,535.230	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,556.78000		2.55678		2,643.87000	2.64387	2,556.780	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,565.88000		2.56588		2,495.38000	2.49538	2,565.880	8.21	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.83024		99.89738		7.79190	100.05586		8.17	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	2,134.61000		2.13461		2,204.68000	2.20468	2,134.610	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,184.83000		4.18483		4,096.42000	4.09642	4,184.830	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	2,151.47000		2.15147		2,221.88000	2.22188	2,151.470	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,159.35000		4.15935		4,071.28000	4.07128	4,159.350	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	2,168.40000		2.16840		2,239.17000	2.23917	2,168.400	8.09	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,133.96000		4.13396		4,046.25000	4.04625	4,133.960	8.09	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.63796		97.65855		7.60045	97.85613		9.39	0.00	0	11,157.00
R208	On 06/02/2014	Bond Future	6.74	Call	103.38000		0.10338		123.74000	0.12374	103.380	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	4,974.72000		4.97472		4,797.50000	4.79750	4,974.720	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	107.26000		0.10726		128.21000	0.12821	107.260	9.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 06/02/2014	Bond Future	6.75	Put	4,922.69000		4.92269		4,746.06000	4.74606	4,922.690	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	111.42000		0.11142		133.00000	0.13300	111.420	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	4,870.98000		4.87098		4,694.98000	4.69498	4,870.980	9.12	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.74579		95.54555		7.70652	95.74563		9.57	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	227.45000		0.22745		249.73000	0.24973	227.450	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,003.55000		8.00355		7,825.75000	7.82575	8,003.550	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	232.10000		0.23210		254.73000	0.25473	232.100	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	7,952.19000		7.95219		7,774.74000	7.77474	7,952.190	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	236.82000		0.23682		259.82000	0.25982	236.820	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	7,900.92000		7.90092		7,723.84000	7.72384	7,900.920	9.31	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.85138		96.84687		7.80983	97.05153		9.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	2,921.91000		2.92191		2,826.17000	2.82617	2,921.910	9.01	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,619.38000		2.61938		2,728.30000	2.72830	2,619.380	9.01	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,643.49000		2.64349		2,752.99000	2.75299	2,643.490	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	2,896.65000		2.89665		2,801.49000	2.80149	2,896.650	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,667.73000		2.66773		2,777.81000	2.77781	2,667.730	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	2,871.56000		2.87156		2,776.98000	2.77698	2,871.560	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	3,944.62000		3.94462		4,080.61000	4.08061	3,944.620	9.17	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,864.70000		1.86470		1,796.03000	1.79603	1,864.700	9.17	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.96058		94.79842		7.91721	95.00468		9.00	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	2,080.71000		2.08071		2,167.39000	2.16739	2,080.710	8.85	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	4,593.37000		4.59337		4,473.79000	4.47379	4,593.370	8.85	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	2,099.47000		2.09947		2,186.66000	2.18666	2,099.470	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	4,563.10000		4.56310		4,444.03000	4.44403	4,563.100	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	2,118.35000		2.11835		2,206.03000	2.20603	2,118.350	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	4,532.97000		4.53297		4,414.39000	4.41439	4,532.970	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	4,620.66000		4.62066		4,758.20000	4.75820	4,620.660	9.16	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,100.88000		2.10088		2,032.16000	2.03216	2,100.880	9.16	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	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0	0.00
R209	On 06/02/2014	Bond Future			9.02082		75.92958		8.98319	76.21322		19.71	8,352,253.80	110	23,535.00
R209	On 06/02/2014	Bond Future	8.54	Call	806.85000		0.80685		901.27000	0.90127	806.850	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,563.23000		4.56323		4,374.01000	4.37401	4,563.230	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	826.63000		0.82663		922.59000	0.92259	826.630	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,501.88000		4.50188		4,314.20000	4.31420	4,501.880	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	846.76000		0.84676		944.25000	0.94425	846.760	19.49	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,441.02000		4.44102		4,254.87000	4.25487	4,441.020	19.49	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.11192		73.78267		9.07318	74.06997		20.22	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	677.39000		0.67739		730.30000	0.73030	677.390	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,106.78000		11.10678		10,872.39000	10.87239	11,106.780	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	688.88000		0.68888		742.47000	0.74247	688.880	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,027.61000		11.02761		10,793.90000	10.79390	11,027.610	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	700.52000		0.70052		754.80000	0.75480	700.520	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,948.73000		10.94873		10,715.71000	10.71571	10,948.730	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	1,817.10000		1.81710		1,924.66000	1.92466	1,817.100	19.86	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	6,568.66000		6.56866		6,388.92000	6.38892	6,568.660	19.86	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	3,267.03000		3.26703		3,422.36000	3.42236	3,267.030	20.10	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	4,101.86000		4.10186		3,969.89000	3.96989	4,101.860	20.10	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Call	5,187.73000		5.18773		5,386.67000	5.38667	5,187.730	20.37	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	2,404.51000		2.40451		2,316.15000	2.31615	2,404.510	20.37	0.00	0	640.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 08/05/2014	Bond Future	9.63	Call	5,751.23000		5.75123	5,960.06000	5.96006	5,751.230	20.45	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	9.63	Put	2,072.90000		2.07290	1,994.43000	1.99443	2,072.900	20.45	0.00	0	883.00	
R209	On 08/05/2014	Bond Future	9.75	Call	6,289.93000		6.28993	6,507.25000	6.50725	6,289.930	20.52	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	9.75	Put	1,801.28000		1.80128	1,731.30000	1.73130	1,801.280	20.52	0.00	0	7,262.00	
R209	On 08/05/2014	Bond Future	9.85	Call	6,750.84000		6.75084	6,974.76000	6.97476	6,750.840	20.58	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	9.85	Put	1,598.35000		1.59835	1,534.97000	1.53497	1,598.350	20.58	0.00	0	10,000.00	
R209	On 07/08/2014	Bond Future			9.20032		74.78769	9.16023	75.08037		19.86	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.04	Call	4,142.66000		4.14266	4,298.14000	4.29814	4,142.660	19.75	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.04	Put	5,324.24000		5.32424	5,187.04000	5.18704	5,324.240	19.75	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.05	Call	4,175.95000		4.17595	4,332.17000	4.33217	4,175.950	19.76	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.05	Put	5,282.95000		5.28295	5,146.49000	5.14649	5,282.950	19.76	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.06	Call	4,209.37000		4.20937	4,366.32000	4.36632	4,209.370	19.76	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.06	Put	5,241.91000		5.24191	5,106.18000	5.10618	5,241.910	19.76	0.00	0	0.00	
R209	On 06/11/2014	Bond Future			9.28931		72.68388	9.24816	72.97964		19.98	0.00	0	0.00	
R209	On 06/11/2014	Bond Future	8.99	Call	4,442.01000		4.44201	4,591.72000	4.59172	4,442.010	19.85	0.00	0	0.00	
R209	On 06/11/2014	Bond Future	8.99	Put	6,637.09000		6.63709	6,491.04000	6.49104	6,637.090	19.85	0.00	0	0.00	
R209	On 06/11/2014	Bond Future	9.00	Call	4,473.46000		4.47346	4,623.81000	4.62381	4,473.460	19.85	0.00	0	0.00	
R209	On 06/11/2014	Bond Future	9.00	Put	6,593.54000		6.59354	6,448.13000	6.44813	6,593.540	19.85	0.00	0	0.00	
R209	On 06/11/2014	Bond Future	9.01	Call	4,505.02000		4.50502	4,656.02000	4.65602	4,505.020	19.86	0.00	0	0.00	
R209	On 06/11/2014	Bond Future	9.01	Put	6,550.21000		6.55021	6,405.45000	6.40545	6,550.210	19.86	0.00	0	0.00	
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00	
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R210	On 06/02/2014	Bond Future			161.43872		161.43872	161.40695	161.40695			0.00	0	1,319.00	
R210	On 06/02/2014	Bond Future	161.49	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R210	On 06/02/2014	Bond Future	161.49	Put	51.28000		0.05128	83.05000	0.08305	51.280		0.00	0	0.00	
R210	On 06/02/2014	Bond Future	161.50	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R210	On 06/02/2014	Bond Future	161.50	Put	61.28000		0.06128	93.05000	0.09305	61.280		0.00	0	0.00	
R210	On 06/02/2014	Bond Future	161.51	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R210	On 06/02/2014	Bond Future	161.51	Put	71.28000		0.07128	103.05000	0.10305	71.280		0.00	0	0.00	
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R211	On 06/02/2014	Bond Future			129.07147		129.07147	129.06470	129.06470			0.00	0	2,022.00	
R211	On 06/02/2014	Bond Future	128.99	Call	81.47000		0.08147	74.70000	0.07470	81.470		0.00	0	0.00	
R211	On 06/02/2014	Bond Future	128.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R211	On 06/02/2014	Bond Future	129.00	Call	71.47000		0.07147	64.70000	0.06470	71.470		0.00	0	0.00	
R211	On 06/02/2014	Bond Future	129.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R211	On 06/02/2014	Bond Future	129.01	Call	61.47000		0.06147	54.70000	0.05470	61.470		0.00	0	0.00	
R211	On 06/02/2014	Bond Future	129.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R212	On 06/02/2014	Bond Future			131.23834		131.23834	131.21721	131.21721			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	1,751.66000		1.75166	1,772.79000	1.77279	1,751.660		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	1,761.66000		1.76166	1,782.79000	1.78279	1,761.660		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	1,771.66000		1.77166	1,792.79000	1.79279	1,771.660		0.00	0	0.00	

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 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	8.83448	87.15659		8.80213	87.40595		17.68	0.00	0	21,284.00
R213	On 06/02/2014	8.29	Call	719.06000	0.71906		796.42000	0.79642	719.060	17.47	0.00	0	0.00
R213	On 06/02/2014	8.29	Put	5,063.22000	5.06322		4,891.22000	4.89122	5,063.220	17.47	0.00	0	0.00
R213	On 06/02/2014	8.30	Call	737.25000	0.73725		815.91000	0.81591	737.250	17.47	0.00	0	0.00
R213	On 06/02/2014	8.30	Put	4,998.73000	4.99873		4,828.03000	4.82803	4,998.730	17.47	0.00	0	0.00
R213	On 06/02/2014	8.31	Call	755.67000	0.75567		835.64000	0.83564	755.670	17.48	0.00	0	0.00
R213	On 06/02/2014	8.31	Put	4,934.58000	4.93458		4,765.19000	4.76519	4,934.580	17.48	0.00	0	0.00
R213	On 08/05/2014		Bond Future	8.92916	84.76420		8.89582	85.01676		18.35	0.00	0	0.00
R213	On 08/05/2014	7.64	Call	725.69000	0.72569		774.10000	0.77410	725.690	17.92	0.00	0	0.00
R213	On 08/05/2014	7.64	Put	11,353.66000	11.35366		11,149.51000	11.14951	11,353.660	17.92	0.00	0	0.00
R213	On 08/05/2014	7.65	Call	737.49000	0.73749		786.49000	0.78649	737.490	17.92	0.00	0	0.00
R213	On 08/05/2014	7.65	Put	11,275.76000	11.27576		11,072.20000	11.07220	11,275.760	17.92	0.00	0	0.00
R213	On 08/05/2014	7.66	Call	749.44000	0.74944		799.03000	0.79903	749.440	17.92	0.00	0	0.00
R213	On 08/05/2014	7.66	Put	11,198.13000	11.19813		10,995.16000	10.99516	11,198.130	17.92	0.00	0	0.00
R213	On 07/08/2014		Bond Future	9.02236	85.91863		8.98776	86.17623		17.90	0.00	0	0.00
R213	On 07/08/2014	8.84	Call	4,231.08000	4.23108		4,367.31000	4.36731	4,231.080	17.83	0.00	0	0.00
R213	On 07/08/2014	8.84	Put	5,601.88000	5.60188		5,480.51000	5.48051	5,601.880	17.83	0.00	0	0.00
R213	On 07/08/2014	8.85	Put	5,559.55000	5.55955		5,438.82000	5.43882	5,559.550	17.83	0.00	0	0.00
R213	On 07/08/2014	8.85	Call	4,264.76000	4.26476		4,401.63000	4.40163	4,264.760	17.83	0.00	0	0.00
R213	On 07/08/2014	8.86	Call	4,298.58000	4.29858		4,436.10000	4.43610	4,298.580	17.84	0.00	0	0.00
R213	On 07/08/2014	8.86	Put	5,517.45000	5.51745		5,397.37000	5.39737	5,517.450	17.84	0.00	0	0.00
R213	On 06/11/2014		Bond Future	9.11779	83.57638		9.08224	83.83649		17.88	0.00	0	0.00
R213	On 06/11/2014	8.84	Call	4,624.28000	4.62428		4,757.30000	4.75730	4,624.280	17.70	0.00	0	0.00
R213	On 06/11/2014	8.84	Put	6,688.89000	6.68889		6,561.80000	6.56180	6,688.890	17.70	0.00	0	0.00
R213	On 06/11/2014	8.85	Call	4,656.53000	4.65653		4,790.11000	4.79011	4,656.530	17.70	0.00	0	0.00
R213	On 06/11/2014	8.85	Put	6,645.53000	6.64553		6,519.00000	6.51900	6,645.530	17.70	0.00	0	0.00
R213	On 06/11/2014	8.86	Call	4,688.91000	4.68891		4,823.05000	4.82305	4,688.910	17.71	0.00	0	0.00
R213	On 06/11/2014	8.86	Put	6,602.39000	6.60239		6,476.42000	6.47642	6,602.390	17.71	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	9.12154	76.77332		9.08902	77.02702		21.16	28,406,128.40	370	5,455.00
R214	On 06/02/2014	8.99	Call	1,868.94000	1.86894		2,008.26000	2.00826	1,868.940	21.03	0.00	0	0.00
R214	On 06/02/2014	8.99	Put	2,904.19000	2.90419		2,789.81000	2.78981	2,904.190	21.03	0.00	0	0.00
R214	On 06/02/2014	9.00	Call	1,902.74000	1.90274		2,043.45000	2.04345	1,902.740	21.03	0.00	0	0.00
R214	On 06/02/2014	9.00	Put	2,858.43000	2.85843		2,745.44000	2.74544	2,858.430	21.03	0.00	0	0.00
R214	On 06/02/2014	9.01	Call	1,936.90000	1.93690		2,079.00000	2.07900	1,936.900	21.04	0.00	0	0.00
R214	On 06/02/2014	9.01	Put	2,813.18000	2.81318		2,701.58000	2.70158	2,813.180	21.04	0.00	0	0.00
R214	On 08/05/2014		Bond Future	9.21033	74.49720		9.17685	74.75418		21.75	0.00	0	0.00
R214	On 08/05/2014	8.99	Call	3,205.82000	3.20582		3,339.19000	3.33919	3,205.820	21.62	0.00	0	0.00
R214	On 08/05/2014	8.99	Put	4,925.08000	4.92508		4,801.47000	4.80147	4,925.080	21.62	0.00	0	0.00
R214	On 08/05/2014	9.00	Call	3,239.13000	3.23913		3,373.31000	3.37331	3,239.130	21.62	0.00	0	0.00
R214	On 08/05/2014	9.00	Put	4,878.91000	4.87891		4,756.11000	4.75611	4,878.910	21.62	0.00	0	0.00
R214	On 08/05/2014	9.01	Call	3,272.62000	3.27262		3,407.62000	3.40762	3,272.620	21.63	0.00	0	0.00
R214	On 08/05/2014	9.01	Put	4,833.05000	4.83305		4,711.07000	4.71107	4,833.050	21.63	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R248	On 06/02/2014		Bond Future	9.17771	99.51495		9.14524	99.83969			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	881.78000	0.88178		557.04000	0.55704	881.780		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R248	On 06/02/2014	Bond Future	9.10	Put	780.51000	0.78051	455.77000	0.45577	780.510		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	679.43000	0.67943	354.69000	0.35469	679.430		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.26878	96.40047	9.23530	96.72945			0.00	0	1,375.00
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	2,289.44000	2.28944	1,960.46000	1.96046	2,289.440		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	2,187.31000	2.18731	1,858.33000	1.85833	2,187.310		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	2,085.37000	2.08537	1,756.39000	1.75639	2,085.370		0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			20,705.68000	20,705.68000	20,754.82000	20,754.82000			0.00	0	0.00

**Total for Derivatives :** **1,455,502,045.50**    **140,956**    **2 118 236.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	99.91199			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.59500	105.32975	6.59500	105.27313			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.01695			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.27500	106.59381	8.27500	106.52221			0.00	0	4,000,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	100.54759			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	100.65571			0.00	0	1,100,000,000.00
AB013	On 21/11/2018	Spot Bond			9.14000	97.53137	9.14000	97.45915		4,570,000,000,000.00	500,000,000	250,000,000	250,000,000.00
AB06	On 27/03/2015	Spot Bond			6.89500	103.43739	6.89500	103.37930		1,379,000,000,000.00	200,000,000	770,000,000	770,000,000.00
AB07	On 07/03/2014	Spot Bond			5.39500	103.33087	5.39500	103.28555			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	100.99035			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.43000	106.81567	8.43000	106.74260			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			0.84000	136.19437	0.84000	136.12197		281,232,000,000.00	334,800,000	167,400,000	167,400,000.00
ABCP13	On 07/12/2023	Spot Bond			2.35000	128.09147	2.35000	261.08953			0.00	0	10,000,000.00
ABFN04	On 25/02/2015	Spot Bond			0.00000	100.00000	0.00000	100.55194			0.00	480,000,000	120,000,000.00
ABFN05	On 17/03/2014	Spot Bond			0.00000	100.00000	0.00000	100.28390			0.00	120,000,000	30,000,000.00
ABFN06	On 17/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.64751			0.00	0	10,000,000.00
ABFN07	On 17/03/2018	Spot Bond			0.00000	100.00000	0.00000	100.12773			0.00	0	60,000,000.00
ABFN08	On 17/03/2020	Spot Bond			0.00000	100.00000	0.00000	100.13345			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.13714			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.95627			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.35500	107.98335		7.35500	107.91872			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.90016			0.00	200,000,000	50,000,000.00
ABL11A	On 29/09/2014	Spot Bond		6.64500	104.38296		6.64500	104.32643			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.52561			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.77189			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.55251			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.49154			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.62427			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.94392			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.02077			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.93737			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.92797			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.55591			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	102.04139			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.29000	130.98101		5.29000	130.86466			792,442,000,000.00	149,800,000	74,900,000.00
ABLI03	On 15/03/2015	Spot Bond		3.05000	126.39910		3.05000	126.30900			428,220,000,000.00	140,400,000	70,200,000.00
ABLI04	On 11/10/2016	Spot Bond		2.79000	117.58891		2.79000	117.50774			558,000,000,000.00	200,000,000	100,000,000.00
ABLI05	On 18/02/2018	Spot Bond		4.44000	101.37676		4.44000	101.29364			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.91000	103.21967		5.91000	103.52018			13,002,000,000,000.00	2,200,000,000	1,100,000,000.00
ABLS2A	On 13/07/2016	Spot Bond		10.83000	117.17212		10.83000	117.07141			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.22532			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.83066			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	99.84771			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.83995			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.09000	110.44074		4.09000	110.35309			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	38.35338		100.00000	38.06916			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.09000	164.21785		2.09000	164.11385			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	154.57961		2.76000	154.47329			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.12000	166.01698		2.12000	165.91158			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.06000	170.28480		2.06000	170.17737			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.82625	73.47563		7.82625	73.41652			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.82625	73.47563		7.82625	73.41652			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	90.08000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.01807			0.00	200,000,000	50,000,000.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	91.07000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	89.95000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.45000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	86.64000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	86.11000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.34945			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.24756			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.63000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.18500	102.55366		6.18500	102.50219			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	86.60000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	89.64000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	86.97000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.94729			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN56	On 15/09/2015	Spot Bond		6.88500	114.34658		6.88500	114.28246			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.31676			0.00	160,000,000	40,000,000.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	81.76000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	84.27000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.77000	93.49670		2.77000	101.07410			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.75000	98.86695		2.75000	146.83392			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.66000	112.35477		2.66000	193.91477			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	82.92000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.39500	91.69975		9.39500	92.46814			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	101.50000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	106.06596			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	88.50000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	92.45000			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		9.60500	108.39742		9.60500	106.64840			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		9.55000	107.15414		9.55000	107.07178			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.72000	91.18121		8.72000	91.11709			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.82000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	104.30000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	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
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	9.64500		106.42458		9.64500	106.34199			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	90.32000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.25334			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.13000		108.88086		8.13000	108.80897			0.00	0	120,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.54500		103.49513		6.54500	103.43992			0.00	0	520,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.71500		98.08061		8.71500	98.01168			0.00	0	60,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.80500		95.36366		9.80500	95.28804			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	7.24500		106.88200		7.24500	106.81899			428,904,000,000.00	59,200,000	829,600,000.00
ABS11	On 11/06/2014	Spot Bond	1.54000		128.27720		1.54000	128.20182			133,980,000,000.00	87,000,000	43,500,000.00
ABS12	On 07/12/2023	Spot Bond	2.16000		130.04814		2.16000	265.08191			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	0.78000		124.87443		0.78000	127.59251			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.06000		124.84073		2.06000	127.26830			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		33.70706		100.00000	33.46268			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.04500		107.54011		11.04500	107.44434			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.85533			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.29122		100.00000	2.27424			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.87829			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.20342			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		13.65675		100.00000	13.55555			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.83236			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		60.47564		11.00000	60.42379			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		13.65675		100.00000	13.55555			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.62612			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.86883		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	100.07989		0.00		0	0.00	
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.08875		0.00		0	0.00	
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.07593		0.00		0	0.00	
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.07860		0.00		0	0.00	
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.07978		0.00		0	0.00	
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.10981		0.00		0	0.00	
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.10981		0.00		0	0.00	
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.12964		0.00		0	0.00	
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.07381		0.00		0	0.00	
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.12964		0.00		0	0.00	
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.08999		0.00		0	0.00	
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	86.45313		0.00		0	0.00	
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.07224		0.00		0	0.00	
ACL091	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.94475		0.00		0	0.00	
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.07706		0.00		0	0.00	
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.07951		0.00		0	0.00	
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.08056		0.00		0	0.00	
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.07843		0.00		0	0.00	
ACL099	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.07383			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.17000	103.86014	9.17000	103.90226			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.06750			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.14500	103.80877	7.14500	103.74826			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.00394			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.15045			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.87471			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	101.07606			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	79.92088			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	157.41696			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	157.45994			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.07588			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.65744			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.65744			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.07606			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.51988			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.07318			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.07254			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.17646			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.43264			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.17673			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.65343			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.76577			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.14932			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.38152			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.96734			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.07623			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.06338			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.06218			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.07469			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.77977			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.06610			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.06425			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.06784			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.07447			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.07070			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.06642			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.06762			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.73775		10.23000	102.65284			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.06864			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.06697			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.09552			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	114.52435			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.06789			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.21500	102.65820		9.21500	102.58201			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.07408			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	109.90892		1.75000	109.96572			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.06751			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.06755			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.07724			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.07988			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.07458			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.07935			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.07670			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08253			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.29676			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.08042			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.49598			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.07935			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.07213			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.07655			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.07794			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.06681			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.06844			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.07835			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.08232			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08834			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.07777			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08749			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08781			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08834			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.24232			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.08411			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.08411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL203	On 30/01/2023	Spot Bond	0.00000		100.00000		0.00000	115.58135			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000		100.00000		0.00000	116.40876			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.07246			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.07172			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.57906			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.07373			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.07405			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.07724			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.07257			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.07246			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.08036			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.98024			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.09196			0.00	0	0.00
ADCP04	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.37342			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	9.44216		100.00000	9.37370				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.58123			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.64755			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.69167			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.21986			0.00	0	7,000,000,000.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.35685			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.53939			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.17853			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.76500	98.76764		7.76500	98.70565				0.00	0	30,000,000.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.56154			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.84215			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR01	On 15/03/2019	Spot Bond	8.19500	104.02787	8.19500	103.95865				0.00	0	90,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.24500	116.84788	9.24500	116.76088				0.00	0	20,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	68.30286	100.00000	67.80766				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.96500	111.06356	6.96500	111.00057				0.00	0	2,890,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	65.05504	100.00000	64.58339				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.30694	100.00000	13.21830				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.00000	151.87954	3.00000	151.77211				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.79000	102.04027	4.79000	130.88575				307,518,000,000.00	64,200,000	32,100,000.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.24458				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.24232				0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.20468				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.20663				0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.08304				0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.30740				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.21042				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.06715				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.90379				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.68500	106.58975	8.68500	106.51509				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.19720				0.00	0	1,000,000,000.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.05022				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	100.25293	100.00000	99.44660				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.92693				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.34795				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000	0.00000	100.35907				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.33500	106.99757	9.33500	101.62045				625,445,000,000.00	67,000,000	1,283,500,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW2	On 02/10/2015	Spot Bond	6.84500		110.62280		6.84500	110.56146			0.00	0	10,000,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.81637			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.83461			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.62500		103.58775		6.62500	103.53213			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.58000		106.61933		8.58000	106.54553			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.91547			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.75925		103.06515		10.75925	101.90249			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.66040		101.00683		10.66040	100.56706			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.70930		100.89797		10.70930	100.49769			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.81718			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.76002		100.95025		10.76002	100.42208			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.84227		99.67734		11.84227	99.57940			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.81256			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.81256			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.81263			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.00925		99.87450		11.00925	99.78727			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.92226		101.91785		10.92226	100.46287			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.66040		101.00683		10.66040	100.56706			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.90604		101.23092		10.90604	100.59433			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.13426		95.23464		10.13426	100.15218			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.82279			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.81495			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.81495			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.82546			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.77781			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA23	On 30/06/2017	Spot Bond		10.36974	100.29566		10.36974	102.67651			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.35500	99.12264		11.35500	99.03220			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	97.09784			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.28000	67.66880		11.28000	96.60535			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	97.85016			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.84063			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	78.49407		12.22500	99.82565			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.81782			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.08500	64.64927		11.08500	96.71057			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.82355			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.81878			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.81878			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	97.59687			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.82585			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.86848			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.82623			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.89149			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	97.75372			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.82623			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.75925	102.93366		13.75925	101.80920			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.13930	100.36211		15.13930	100.23785			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.03609	100.31766		14.03609	103.60065			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.75672			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	99.75672			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	99.75672			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.74717			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	12.40541		100.00000	12.33493			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.50955		100.00000	18.37535			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.84577		100.00000	16.72364			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.39862		100.00000	10.32323			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.39862		100.00000	10.32323			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.57243		100.00000	12.48128			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.89379		100.00000	10.81481			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	81.47047		100.00000	80.95807			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.05800			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.36166			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.41978			0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000	92.87532		100.00000	92.17172			0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000	87.95181		100.00000	87.32057			0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond	100.00000	84.10138		100.00000	83.52403			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.06000	104.04293		2.06000	170.42496			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.16500	97.55185		8.16500	142.47047			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.16500	98.89048		8.16500	142.79009			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.55000	98.03021		8.55000	97.96259			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.03860			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.70224			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	100.29971			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.06939			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	89.53771		100.00000	88.88889			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BEER02	On 28/03/2018	Spot Bond	7.77500	99.43906		7.77500	99.37622			1,399,500,000,000.00	180,000,000	480,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.08366			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.15657			0.00	160,000,000	40,000,000.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.18274			0.00	0	10,000,000.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.26995			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.35713			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.60082			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	10.10568		100.00000	10.03242			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.94782			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.00019			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.02262			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.03010			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.11982			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.23935			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	9.88747		100.00000	9.81579			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	9.88747		100.00000	9.81579			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.12230			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.13274			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.13559			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.13000	104.34523		8.13000	104.27634			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.14413			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15918			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	5.66358		100.00000	5.62161			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	5.66358		100.00000	5.62161			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.97000	106.44392		5.97000	106.39288			214,920,000,000.00	36,000,000	18,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.00476			0.00	0	10,000,000.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.38548			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.92129			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.28118			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.52155			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.61533			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.51209			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.54136			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.59450			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.81485			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.18391			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	32.19600		100.00000	31.45248			0.00	0	12,500,000,000.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	14.83279		100.00000	14.72524			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.67210			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.44500	107.28019		6.44500	107.22381			0.00	0	30,000,000.00
CBL08	On 02/11/2016	Spot Bond		9.23000	114.06607		9.23000	113.98081			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.56584			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.42862			0.00	160,000,000	40,000,000.00
CBL11	On 06/05/2016	Spot Bond		8.93000	104.77513		8.93000	104.69929			2,679,000,000,000.00	300,000,000	840,000,000.00
CBL12	On 06/09/2018	Spot Bond		10.99500	104.63325		10.99500	104.54048			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.39461			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.24500	105.77959		11.24500	105.68529			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.92074			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.12000	101.91528		9.12000	101.83998			3,648,000,000,000.00	400,000,000	290,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.76734			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.68500		101.21741		11.68500	101.12375			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.94823			0.00	160,000,000	40,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.18661			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.87155			0.00	160,000,000	40,000,000.00
CBL22	On 06/05/2020	Spot Bond	10.04500		94.04289		10.04500	93.96654			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.99500		115.68694		9.99500	115.59399			0.00	0	20,000,000.00
CCT02	On 12/06/2024	Spot Bond	9.84500		111.86667		9.84500	111.77810			0.00	0	20,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.18500		116.79339		9.18500	116.70650			0.00	0	3,010,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.43144			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.48000		104.05719		11.48000	103.96097			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.90522			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.92380			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	102.26080			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.60241			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.41924			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.48029			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.17053			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.15773			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.22534			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.09566			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.85315			0.00	120,000,000	30,000,000.00
CLN167	On 30/04/2014	Spot Bond	100.00000		94.12879		100.00000	93.43325			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN168	On 30/04/2014	Spot Bond	100.00000		94.12879	100.00000	93.43325				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		94.12879	100.00000	93.43325				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.07595				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		94.12879	100.00000	93.43325				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.41161				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.17617				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.91431	10.11000	99.78582				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.17617				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.44555				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		115.03509	2.76000	114.95624			22,080,000,000,000.00	8,000,000,000	6,000,000,000.00	
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000	0.00000	105.86351				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		112.00091	3.14000	114.93336				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.67027	8.25000	102.60151				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	100.17617				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.17617				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		120.06151	3.10000	114.53136				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		119.82129	2.40000	114.30873				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.11160				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.23789				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.25534				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.94500		103.06290	7.94500	102.99674				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.34033				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.32013			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.21405			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.22648			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.99500		103.20424		7.99500	103.13758			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.99500		103.20424		7.99500	103.13758			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	106.63494			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	108.09427			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.04500		102.06045		8.04500	101.99413			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.07811			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.08731			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.19795			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.19795			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539		84.60369		100.17539	84.03380			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.19031			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.73619			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.07949			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.53120			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.56802			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.15262		9.35000	103.07581			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		103.15262		9.35000	103.07581			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.53074			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.53231			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	90.64309			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.89640			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.12599			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.87848				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.94968				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.94968				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.94968				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.94968				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.94968				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.94824				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.94568				0.00	0	100,000,000.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.94568				0.00	0	300,000,000.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.94568				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.94568				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.94568				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.94527				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.01500	105.03446	9.01500	104.95773				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.62530				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.11756				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.11756				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.02637				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.09050				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.82245				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.07617				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.07565				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.07225				0.00	0	700,000,000.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.59168				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.64850				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.07204			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	104.31651			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.29371			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.01702			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.94963			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.07352			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.08570			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.08570			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.08570			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.08570			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.82873			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.42971			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.23362			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.93643			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.93723			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.85284			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.93723			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.70956			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.08422			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.87394			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.87394			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.86676			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	120.46814			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.75127			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	121.29494			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	119.86679			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	120.71539			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	117.11928			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	117.55343			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	120.92091			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.85381			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.67500	95.94691		10.67500	94.61875			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.19500	95.39852		11.19500	96.20359			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.87331			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.08960			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.83237			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.17994			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.15746			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.88553		8.80500	101.29366			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.07777			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.19315			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	114.34791			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.08168			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.08327			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.08939			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.08411			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.11976			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.11976			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.11976			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.08890			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN333	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.01587			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.04328			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.87331			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	103.72486			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	103.81941			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.01744			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.12973			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.10483			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.87249			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.11584			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.09891			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.07367			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.08643			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.11741			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.80877			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.01731			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.87659			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.05241			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.71486			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.01007			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.66590			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.44909			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	100.13426			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		37.31434		7.01000	37.91301			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	144.54332			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		8.55000	98.03021		8.55000	130.65746			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.16500	32.46325		8.16500	142.47047			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.16500	32.86360		8.16500	142.79009			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	87.26815			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	87.15929			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.53317			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.53317			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.07915			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.07318			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.07440			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.07935			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.17994			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.07150			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.60829			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.49500	111.46075		8.49500	107.78445			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.58000	102.05789		8.58000	101.98724			686,400,000,000.00	80,000,000	800,000,000.00
COJ05	On 05/06/2023	Spot Bond		9.95500	114.29007		9.95500	114.19860			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		7.84500	105.80209		7.84500	105.73501			3,138,000,000,000.00	400,000,000	200,000,000.00
COJ07	On 23/03/2021	Spot Bond		9.54500	109.14754		9.54500	109.06323			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.98500	96.88909		9.98500	96.81131			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.89500	97.37346		10.89500	97.28837			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.89500	90.23414		10.89500	90.15528			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.46522			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.49401			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.41053			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.94853			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.41742			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.00734			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.40500		88.53873		12.40500	95.70805			0.00	0	5,000,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.67716		100.00000	10.57526			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.92835			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.85500		99.13074		7.85500	98.42560			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.83064			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.00328			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.27797			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	102.56051			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.31360			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.10462			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	102.16937			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.28140			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.72500		119.01323		6.72500	118.94837			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.17000		109.69483		8.17000	109.62325			1,196,088,000.00	146,400	4,279,619,800.00
DV23	On 27/02/2023	Spot Bond	8.61500		111.94926		8.61500	111.87230			1,292,250,000.00	150,000	9,498,159,300.00
DVC001	On 09/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.22615			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.23410			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.57716			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.80000		134.37686		7.80000	134.29307			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	107.07524			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	104.34508		0.10000	131.03277			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.18000	115.41133		2.18000	115.33727			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond		2.19000	102.99926		2.19000	102.93308			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.27000	102.97166		2.27000	103.11979			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.44500	109.72146		9.44500	109.63894			0.00	0	10,000,000.00
EMM02	On 11/03/2021	Spot Bond		9.29500	110.50297		9.29500	110.41980			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.94500	102.11554		9.94500	102.03343			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.55000	90.80626		10.55000	94.47893			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.63429			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.97958			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.18116			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.75600			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.53992			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	82.94931		100.00000	82.37986			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	86.69834		100.00000	86.08491			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond		100.00000	100.33222		100.00000	99.55446			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond		100.00000	88.37772		100.00000	87.74038			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond		100.00000	87.55604		100.00000	86.96311			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	127.62992		3.00000	127.53946			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.90500	109.02318		10.90500	102.48374			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.22123			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.28767				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.59943				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.60500	85.20668		9.60500	98.50460				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000	0.00000	99.75470				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.48177				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.76026				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.69683				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.67382				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.77489				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.74619				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.64310				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.66270				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.62064				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.64966				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.61483				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.63902				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.37500	104.66962		6.37500	104.61549				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.40000	108.43469		7.40000	108.36977				1,115,180,000.00	150,700	17,731,667,100.00
ES23	On 25/01/2023	Spot Bond	8.28000	115.02637		8.28000	114.95031				1,477,980,000.00	178,500	24,177,975,000.00
ES26	On 02/04/2026	Spot Bond	8.76000	95.07555		8.76000	95.00839				2,335,416,000.00	266,600	9,246,950,100.00
ES33	On 15/09/2033	Spot Bond	9.63000	83.45684		9.59000	83.69168			398,541,588,822,000.00	41,385,419,400	46,988,806,700.00	
ES42	On 25/04/2042	Spot Bond	9.79000	89.15047		9.79000	89.08027				0.00	0	11,400,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.54467				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.23974				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000	0.00000	99.94724				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.43081			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.64095			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.26258			0.00	0	7,500,000,000.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.70123		100.00000	11.61640			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.38705		100.00000	11.30448			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.12687			0.00	120,000,000	30,000,000.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.13246			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.14358			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.15469			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.84500	104.02231		6.84500	103.96430			903,540,000,000.00	132,000,000	906,000,000.00
FRB05	On 21/12/2018	Spot Bond		9.08500	97.83354		9.08500	97.76192			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.22954			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.22947			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.17324			0.00	0	10,000,000.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	101.44760			0.00	0	100,000,000.00
FRBC21	On 21/12/2018	Spot Bond		10.88500	104.39607		10.88500	104.30492			1,088,500,000,000.00	100,000,000	50,000,000.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	98.46733			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.16000	125.59450		2.16000	126.35649			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.19000	129.73682		2.19000	264.44669			0.00	0	10,000,000.00
FRBI25	On 31/01/2025	Spot Bond		2.48000	98.45627		2.48000	103.97508			992,000,000,000.00	400,000,000	200,000,000.00
FRBI28	On 31/03/2028	Spot Bond		2.73000	99.09947		2.73000	147.17949			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.55000	114.19059		2.55000	197.08500			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.15500	113.88682		7.15500	113.82049			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.01800	58.61447		8.01800	57.89029			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.49200	37.43411		9.49200	36.50650			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ03	On 10/12/2024	Spot Bond		9.73000	36.16588		9.73000	35.23736			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.57436			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.86289			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	104.71041			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.34667			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.83793			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.83793			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.53049			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.82310			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.08996			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.18428			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.07602			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.08482			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	104.10415			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.14023		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.14023		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.18145			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.08834			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.10829			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.11715			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.08379			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	112.74069			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.12951			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.08675			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.11269		6.00000	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
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.10263			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.12256			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.09276			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.09906			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.11643			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.10797			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.12153			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.12900			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.11612			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.11246			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.10064			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.09876			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.12422			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.12267			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.11841			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.12443			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.10536			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.99135		100.09221	11.90242			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.07798			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	114.26360			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.08926			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.10153			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.76767			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	107.34805			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.08258			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.08369			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.07522			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.08200			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.10985			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.21832			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.20137			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.08042			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.15458		13.22500	54.09589			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.07533			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.07544			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.11044			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.07925			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.72500	89.13752		3.72500	92.14991			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.08306			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.08306			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.68285			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.77400			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.27551			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	98.27088			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.07777			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.07575			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.11568			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.09013			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.79952			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.10279			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.26408			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.10462			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.08115			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.28743			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		100.00000	12.90478		100.00000	12.59999			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.34449			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.08284			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.08238			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.45462			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.06909			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.14561			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.40000	119.76155		3.40000	115.65017			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.08406			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.08503			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.38000	109.69336		3.38000	115.81438			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.12000	99.18858		1.12000	121.15227			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.40000	106.72340		3.40000	115.65017			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.10000	104.94653		2.10000	122.70710			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.17000	103.93159		2.17000	126.21367			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.30370			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	95.30988			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.20349			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.20726			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.07165			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.08346		0.00		0	0.00	
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	107.02323		0.00		0	0.00	
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.09926		0.00		0	0.00	
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.09521		0.00		0	0.00	
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.08443		0.00		0	0.00	
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.18843		0.00		0	0.00	
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.08432		0.00		0	0.00	
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	105.28625		0.00		0	0.00	
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	91.11623		0.00		0	0.00	
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	90.23998		0.00		0	0.00	
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.46925	100.00000	8.40649		0.00		0	0.00	
FRD02U	On 01/06/2016	Spot Bond	100.00000	14.50515	100.00000	14.36672		0.00		0	0.00	
FRI15	On 14/03/2015	Spot Bond	4.24000	142.06364	4.24000	141.94864		0.00		0	0.00	
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.30130		0.00		0	0.00	
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	102.06852		0.00		0	0.00	
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	103.56685		0.00		200,000,000	50,000,000.00	
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	103.63867		0.00		0	0.00	
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	103.42725		0.00		0	0.00	
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	102.52132		0.00		0	0.00	
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.06715		0.00		0	0.00	
FRS36	On 07/12/2023	Spot Bond	2.70000	124.57874	2.70000	253.92228		0.00		0	0.00	
FRS37	On 07/12/2023	Spot Bond	2.20000	129.63325	2.20000	264.23536		0.00		0	0.00	
FRS43	On 07/12/2023	Spot Bond	2.92000	122.42997	2.92000	249.53808		0.00		0	0.00	
FRS46	On 31/01/2022	Spot Bond	2.53000	102.71340	2.53000	123.04722		0.00		0	0.00	
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	101.06820		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS51	On 31/01/2022	Spot Bond		2.06000	127.34840		2.06000	123.37686			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.26677			0.00	200,000,000	50,000,000.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.48809			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.94892			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.89000	93.20881		2.89000	93.14395			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	14.83282		104.97509	14.71803			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	18.74953		101.07593	18.60925			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	11.40342		100.44759	11.31857			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.17664			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	17.25082		100.76967	17.12211			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		2.38000	104.59717		2.38000	104.52845			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.19304			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.44000	96.55456		2.44000	104.38256			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.26835			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.47000	96.27195		2.47000	104.07678			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.55384			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.40000	127.58244		2.40000	329.48448			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.01411			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.91088			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.85484			0.00	240,000,000	60,000,000.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.81101			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.51706			0.00	200,000,000	50,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.44381			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.82538			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.47078			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.73000		104.54698		5.73000	104.49804			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.06500		105.59209		6.06500	105.53982			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.11500		104.40989		7.11500	104.34942			0.00	0	20,000,000.00
FRX17	On 15/09/2017	Spot Bond	7.64000		105.13585		7.64000	105.07055			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.84500		111.63821		7.84500	111.56743			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.46000		103.49064		8.46000	103.41959			0.00	0	130,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.73500		108.62606		8.73500	102.07146			1,747,000,000,000.00	200,000,000	100,000,000.00
FRX23	On 28/02/2023	Spot Bond	9.39500		92.53853		9.39500	92.46814			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.58500		108.28706		9.58500	108.20354			1,917,000,000,000.00	200,000,000	100,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.44000		95.84651		10.44000	95.76702			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.46500		79.01458		10.46500	78.94817			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.05653			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.05982			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.06255			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.06364			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.06629			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.07059			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.07381			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.08773			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.79693			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.42066			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.93000		103.53313		8.93000	103.45861			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT27	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.80496			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.19116			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond	0.00000		100.00000		0.00000	98.75150			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.48896			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.75174			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.75156			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.75102			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.75210			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	101.21568			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	101.58427			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.01308			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.03745			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.08455			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.14297			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.22406			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	100.28053			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.54304			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.26756			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.23679			0.00	120,000,000	30,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.53795			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.24107			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00004		100.00000	0.00004			0.00	0	5,544,600,000.00
GSIS01	On 27/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.95139			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.01843			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.36105			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.19061			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.20364			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.90201			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.96875			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.89277			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.77569			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	101.19172			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.53405	103.39695		7.53405	102.39356			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	101.25280			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.88724	103.45215		7.88724	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	101.33132			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.33810	103.52795		8.33810	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	101.42724			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.29907			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.44906			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.50622			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.94000	113.08827		7.94000	113.01650			2,382,000,000,000.00	300,000,000	3,120,000,000.00
HWAY23	On 07/12/2023	Spot Bond		1.97000	132.04070		1.97000	269.14760			0.00	0	8,869,500,000.00
HWAY24	On 07/12/2024	Spot Bond		1.95000	135.13725		1.95000	269.57989			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.53500	101.17851		9.53500	101.10171			14,302,500,000,000.00	1,500,000,000	1,450,000,000.00
HWAY35	On 31/07/2035	Spot Bond		9.50500	101.40698		9.50500	101.33024			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	29.76342		100.00000	44.05015			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	12.99387		100.00000	12.82134			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	67.85880		100.00000	66.34222			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	37.81916		100.00000	36.97393			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	22.97565		100.00000	22.46216			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	11.68050		100.00000	11.41945			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.85000	110.67482		1.83000	110.82530			150,131,200,000,000.00	81,152,000,000	02,932,702,300.00
I2038	On 31/01/2038	Spot Bond		2.30000	108.16685		2.29000	108.29505			73,761,000,000,000.00	32,070,000,000	33,150,000,000.00
I2046	On 31/03/2046	Spot Bond		2.40000	104.85469		2.40000	104.78564			105,600,000,000,000.00	44,000,000,000	66,200,000,000.00
I2050	On 31/12/2050	Spot Bond		2.33000	112.58993		2.33000	112.51665			12,116,000,000,000.00	5,200,000,000	20,732,191,700.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.75000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.04500	106.77058		7.04500	106.70933			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.23430			0.00	1,200,000,000	300,000,000.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.28311			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.29698			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.67000	102.90818		6.67000	102.85258			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.54500	106.62539		7.54500	106.55997			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL22	On 15/03/2018	Spot Bond	8.28000	108.79967	8.28000	108.72654				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.60000	102.10674	6.60000	102.05251				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.09549				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.62324				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.09000	113.08424	4.09000	112.99470				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.36500	105.06739	7.36500	105.00545				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.84069				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.89505				0.00	120,000,000	30,000,000.00
IBL34	On 31/01/2017	Spot Bond	0.94000	105.75960	0.94000	126.98810				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.13000	105.70008	2.13000	126.62925				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.48295				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.58542				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.95000	104.94874	7.95000	104.88133				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.26259				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.99133				0.00	0	10,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.67482				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.51500	98.07267	8.51500	98.00529				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.03000	95.08186	9.03000	95.01342				0.00	0	50,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.27193				0.00	1,000,000,000	1,000,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.03000	99.24702	8.03000	99.18264			963,600,000,000.00		120,000,000	30,000,000.00
IBL50	On 02/08/2020	Spot Bond	9.08000	102.76073	9.08000	103.64140				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.90104				0.00	0	5,000,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.93049				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.30500	102.06145	7.30500	102.73739				0.00	0	20,000,000.00
IBL55	On 31/07/2018	Spot Bond	8.29500	101.74808	8.29500	102.50790				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00295	100.00000	0.00293				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.04383				0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000	0.00000	101.09544				0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.69500		105.32171	8.69500	99.62416				0.00	0	20,000,000.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		100.94055	5.00000	100.89947				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		100.94055	5.00000	100.89947				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		102.01969	5.00000	101.97863				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.94055	5.00000	100.89947				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.14433	4.00000	101.11114				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.60596				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.56320				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000		100.00000	0.00000	99.83120				0.00	1,891,926,400	2,500,000,000.00
IFM01	On 31/03/2016	Spot Bond	9.20000		109.58047	9.20000	109.49926				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.88457				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.88457				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.76032				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.53402	100.00000	7.47819				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.02310				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.79319				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.68474				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.04500		102.34474	9.04500	102.26973				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.45613				0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.62740				0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.21388				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.30900				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN191U	On 16/05/2017	Spot Bond	100.00000		6.40165	100.00000	6.34188				0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond	100.00000		94.80519	100.00000	94.07216				0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond	100.00000		82.76644	100.00000	82.20721				0.00	0	0.00
INA402	On 07/01/2014	Spot Bond	5.25000		99.84203	5.25000	99.72746				0.00	0	0.00
INA403	On 14/01/2014	Spot Bond	5.25000		99.74176	5.25000	99.62742				0.00	0	0.00
INA404	On 21/01/2014	Spot Bond	5.35000		99.63490	5.35000	99.51863				0.00	0	0.00
INA405	On 28/01/2014	Spot Bond	5.35000		99.53315	5.35000	99.41712				0.00	0	0.00
INA406	On 04/02/2014	Spot Bond	5.35000		99.43161	5.35000	99.31581				0.00	0	0.00
INA407	On 11/02/2014	Spot Bond	5.35000		99.33027	5.35000	99.21471				0.00	0	0.00
INA408	On 18/02/2014	Spot Bond	5.45000		99.21484	5.45000	99.09740				0.00	0	0.00
INA409	On 25/02/2014	Spot Bond	5.45000		99.11206	5.45000	98.99486				0.00	0	0.00
INA410	On 04/03/2014	Spot Bond	5.45000		99.00950	5.45000	98.89254				0.00	0	0.00
INA411	On 11/03/2014	Spot Bond	5.45000		98.90714	5.45000	98.79043				0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.83045				0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.61961				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.95503				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.75925		105.22666	10.75925	104.23826				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.75925		103.06921	10.75925	102.82741				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.01994				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.37291				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.01985				0.00	120,000,000	30,000,000.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.50493	6.50000	101.45142				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.08570				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.47835				0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.54784				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.54784			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.65212			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.75244			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.15131			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.40258			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.12415			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.09826			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.18170			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.67407			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.71685			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.38285			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.10262			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.02049			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.03913			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.37111			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.51986			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.41671			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.06182			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.10725			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.22414			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	87.84411		100.00000	87.23267			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	102.09838			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.36155			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.40047			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond		100.00000	96.81698		100.00000	96.05263			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.27669			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.30571			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.32509			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.05500	103.91058		8.05500	103.84297			0.00	0	10,000,000.00
IPL4	On 29/03/2014	Spot Bond		6.09500	102.93858		6.09500	102.88782			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.29759			0.00	80,000,000	20,000,000.00
IPL6	On 28/09/2017	Spot Bond		8.43000	106.67206		8.43000	106.59909			0.00	0	100,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.42428			0.00	280,000,000	70,000,000.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.42037			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.64626			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.02076			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.22500	103.32658		8.22500	103.25796			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.15125			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.39505			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.22000	97.78588		3.22000	117.13772			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.91000	95.60213		3.91000	128.32228			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	99.81857			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.55260			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.52803			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.25469			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	99.94032			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.83000	90.50470		3.83000	91.22458			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.83000	90.42925		3.83000	97.37406			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.29187			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.89351			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.21388			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.58500		109.29941		11.58500	109.19745			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.31222			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.91000		94.58754		3.91000	128.32228			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.43257			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.09140			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.56253			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond	5.25000		99.81336		5.25000	99.69885		140,700,000,000,000.00	26,800,000,000	13,400,000,000.00	
IVA403	On 16/01/2014	Spot Bond	5.25000		99.71315		5.25000	99.59888			0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond	5.35000		99.60581		5.35000	99.48960			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond	5.35000		99.50412		5.35000	99.38815			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond	5.35000		99.40263		5.35000	99.28690			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond	5.35000		99.28690		5.35000	99.18586			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond	5.45000		99.18546		5.45000	99.06808			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond	5.45000		99.08274		5.45000	98.96561			0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond	5.45000		98.98023		5.45000	98.86334			0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond	5.45000		98.87794		5.45000	98.76129			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.82599			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.02634			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.05289			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.98268			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.40128			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.12604			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.89129			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.86907			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.67448				0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.88749				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.57449				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.63060				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.40289				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.30580				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.31549				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.33488				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.24763				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.18300				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.02630				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.02178				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.69599				0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.89885				0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.69513				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	91.70854	100.00000	91.02244				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	83.98415	100.00000	83.41668				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	84.66258	100.00000	83.89058				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	72.42063	100.00000	71.99211				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.04972				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	43.45213	100.00000	43.13711				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.30573				0.00	500,000,000	500,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	14.64641	100.00000	14.54022				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.37820				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	48.88255	100.00000	47.79006				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG08U	On 28/11/2014	Spot Bond	100.00000		52.16050	100.00000	50.99475				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		58.21848	100.00000	57.67489				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.39108				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.22220				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.54500		141.87287	8.54500	141.77452				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.37912				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.14881				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.99362				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.53000		100.18172	8.53000	100.11352			4,701,736,000,000.00		551,200,000	425,600,000.00
LGL03	On 03/04/2018	Spot Bond	8.68000		69.59205	8.68000	98.05184				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.18000		101.99710	9.18000	103.19316			626,076,000,000.00		68,200,000	84,100,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.30695				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.04500		99.80752	11.04500	99.71913				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.33634				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.84431				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.90592				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.97975				0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.81465				0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond	0.00000		100.00000	0.00000	99.75700				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.12151				0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond	0.00000		100.00000	0.00000	99.50968				0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.26554				0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond	0.00000		100.00000	0.00000	98.93754				0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		77.65957	100.00000	77.16702				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		46.05276	100.00000	45.74683				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ09U	On 14/11/2014	Spot Bond	100.00000	48.88255	100.00000	47.79006				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.18825				0.00	0	0.00
MAQ10U	On 30/12/2013	Spot Bond	100.00000	99.18478	100.00000	98.38275				0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond	100.00000	88.80779	100.00000	88.16425				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	39.42830	100.00000	38.51775				0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.66947				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.70294				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.64107				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.60583				0.00	1,000,000,000	1,500,000,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.18321				0.00	160,000,000	40,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.30022				0.00	0	3,500,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.99077				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.91284				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.27952				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.21970				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.23850				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.65073				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.70798				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.09483				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	93.54275	100.00000	92.84118				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	89.02346	100.00000	88.38758				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	97.68694	100.00000	96.92772				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	53.53675	100.00000	53.14001				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	41.67677	100.00000	41.37462				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	13.58920	100.00000	13.48849				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP25U	On 22/03/2015	Spot Bond	100.00000		33.17675	100.00000	32.93089				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.43500		104.28805	8.43500	104.21706				0.00	0	180,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.21987				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.20360				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.17515				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.32019				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.33051				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.38198				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	103.21343				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	103.37754				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.76500		103.96097	7.76500	103.89572				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.50500		107.79433	8.50500	107.72117				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.37000		108.30934	9.37000	108.22852				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.38500		103.89617	5.38500	103.85068			6,289,680,000,000.00	1,168,000,000	1,944,000,000.00	
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.06307				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.06577				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.38000		104.02010	9.38000	103.93976				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.04500		104.71343	7.04500	104.65336				0.00	0	5,540,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.46864				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.69000		100.91625	8.69000	100.84552				0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		9.47794	100.00000	9.35071				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.44832				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.39000		100.89629	8.39000	100.82796				0.00	0	200,000,000.00
MTN02	On 13/07/2014	Spot Bond	6.51500		106.55847	6.51500	106.50279			515,988,000,000.00	79,200,000	189,600,000.00	
MTN02U	On 13/01/2014	Spot Bond	100.00000		95.54974	100.00000	94.80519				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN03	On 13/07/2015	Spot Bond		7.14500	107.42955		7.14500	107.36809			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.33500	110.00290		8.33500	109.92970			725,145,000,000.00	87,000,000	133,500,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	92.17172		100.00000	91.47870			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.40166		100.89771	6.35488			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.48676		100.61875	6.43947			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.67549			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.68643			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.69836			0.00	1,240,000,000	240,000,000.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.70918			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.71445			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.77979			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.85572			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.26836		100.00000	0.26642			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.26836		100.00000	0.26642			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.83500	97.36049		8.83500	97.29075			4,417,500,000,000.00	500,000,000	250,000,000.00
NBK10A	On 25/07/2016	Spot Bond		6.99500	102.11366		6.99500	102.64756			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.23862			0.00	280,000,000	70,000,000.00
NBK11A	On 28/11/2020	Spot Bond		8.90000	105.90802		8.90000	100.73058			1,048,420,000,000.00	117,800,000	58,900,000.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.35007			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.69002			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.13976			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.85274			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.79523			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.97723			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.42370			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.74500		109.04822		6.74500	108.98829			4,048,349,000,000.00	600,200,000	2,400,100,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.46278			0.00	360,000,000	90,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.35500		116.94325		8.35500	116.86395			835,500,000,000.00	100,000,000	120,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.72000		33.17288		10.72000	33.14513			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.29500		104.74461		7.29500	104.68277			760,139,000,000.00	104,200,000	52,100,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.20915			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.27877			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.46000		102.61495		6.46000	102.56132			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.13375			0.00	40,000,000	10,000,000.00
NBK9A	On 23/03/2016	Spot Bond	7.49500		106.21217		7.49500	106.14743			0.00	0	20,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.01654			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.57155			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.86330			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.53725			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.37839			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.42544			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	86.95390			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.40152			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.11615			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.22233			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.04912			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.45108			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	83.08946			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.28217			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.20169			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.82533			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.75739			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.06924			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.06494			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.44995			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.06228			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.06640			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.06635			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.99500	106.93278		7.99500	106.86333			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.32702			0.00	0	100,000,000.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.51845			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		5.64500	103.75997		5.64500	103.71216			0.00	0	70,000,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.20457			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.78000	113.41584		11.78000	113.30831			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	110.35881			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.99403			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.31598			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.47558			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.21000	160.20857		2.21000	160.10554			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.43000	108.52375		8.43000	108.45074			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.20778			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.06000	107.41840		9.06000	107.53349			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.56560			0.00	0	20,000,000.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.74942			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.53619			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.53090			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.55264			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.26000	107.40053		9.26000	108.89265			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.57439			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.55269			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.56565			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.46000	107.38296		9.46000	107.48987			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.60910			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.58307			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.57433			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.73872			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.68600			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.59168			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond		6.49500	103.34468		6.49500	103.29073			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.17500	117.14837		8.17500	117.07104			2,452,500,000,000.00	300,000,000	970,000,000.00
NRA022	On 31/10/2022	Spot Bond		8.62500	124.01096		8.62500	123.92421			0.00	0	750,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.10500	166.06131		2.10500	165.95594			0.00	0	8,400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond		9.22500	125.14854		9.22500	125.05556			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.22520			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.19234			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.25483			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.95992			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.72911			0.00	80,000,000	20,000,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.01759			0.00	0	200,000,000.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.54976			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.70837			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	16.57119		100.00000	16.45106			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	30.45268		100.00000	30.23189			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.27500	105.99154		6.27500	105.93757			0.00	0	760,000,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	9.86352		100.00000	9.79201			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	94.31000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	47.01632		100.00000	46.67545			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.04776			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.17937			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.82014			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.68327			0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.61504			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.48478			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.02422			0.00	120,000,000	30,000,000.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.87136			0.00	0	2,000,000,000.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.41956			0.00	0	30,000,000.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.11570			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.11365			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.12694			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.12036			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.11607			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.13413			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.12594			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.12054			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.14206			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.13246			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.12576			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.96726			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.99829			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.01225			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.04326			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.17657			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.20755			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.70121			0.00	320,000,000	80,000,000.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.07024			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.04500	108.96093		6.04500	108.90716			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		5.26500	96.35006		5.26500	96.30857			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		7.96500	39.22049		7.96500	39.19525			0.00	0	0.00
R157	On 15/09/2015	Spot Bond		6.08000	115.73283		6.04500	115.73650		569,148,235,168,000.00	93,609,907,100	47,683,243,100.00	
R158	On 15/09/2015	Spot Bond		6.04500	115.79363		6.04500	115.73650			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond		5.94500	90.43866		5.94500	90.39477			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		6.04500	122.23130		6.04500	122.17099			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R159P	On 15/09/2016	Spot Bond	5.87500	85.45027	5.87500	85.40928					0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.18000	118.51606	8.14500	118.75004				2,045,486,229,834,000.00	50,059,441,300	58,821,329,400.00	
R187P	On 21/12/2026	Spot Bond	7.88500	36.63798	7.88500	36.61463					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.80500	34.27837	7.80500	34.25675					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.70000	275.21974	1.70000	275.05418				102,000,000,000.00	60,000,000	30,274,021,900.00	
R201	On 21/12/2014	Spot Bond	4.93000	103.76653	4.89500	103.75930					0.00	0	00,013,020,300.00
R202	On 07/12/2033	Spot Bond	2.08000	211.50103	2.06000	212.00253				3,754,400,000,000.00	1,805,000,000	65,270,200,000.00	
R2023	On 28/02/2023	Spot Bond	7.82500	102.02485	7.78500	102.21823				442,258,500,415,000.00	56,518,658,200	40,474,600,000.00	
R203	On 15/09/2017	Spot Bond	6.86500	106.80530	6.83000	106.86214				1,559,795,638,099,000.00	27,209,852,600	18,338,167,800.00	
R2030	On 31/01/2030	Spot Bond	8.74500	99.23129	8.74500	96.78753				232,617,000,000,000.00	26,600,000,000	80,040,000,000.00	
R2037	On 31/01/2037	Spot Bond	9.03000	98.32108	9.03000	98.25031				36,121,443,897,000.00	4,000,159,900	48,176,769,200.00	
R204	On 21/12/2018	Spot Bond	7.12000	103.76787	7.08500	103.85628				553,383,477,320,000.00	77,722,398,500	53,415,167,900.00	
R2048	On 28/02/2048	Spot Bond	9.09500	99.21833	9.09500	99.14523				49,236,420,059,500.00	5,413,570,100	103,306,309,300.00	
R206	On 15/01/2014	Spot Bond	5.21500	103.46912	5.18000	103.42708				2,086,000,000,000.00	400,000,000	53,500,000,000.00	
R207	On 15/01/2020	Spot Bond	7.41500	102.45157	7.38000	102.55855				540,593,584,748,500.00	72,905,405,900	180,117,557,100.00	
R208	On 31/03/2021	Spot Bond	7.58500	97.02057	7.54500	97.17546				2,333,980,983,347,500.00	07,710,083,500	22,525,462,300.00	
R209	On 31/03/2036	Spot Bond	8.97500	75.43359	8.93500	75.68314				304,384,277,232,500.00	33,914,682,700	25,222,987,600.00	
R210	On 31/03/2028	Spot Bond	2.01000	160.37404	2.01000	160.27351				71,133,498,000,000.00	35,389,800,000	20,936,400,000.00	
R211	On 31/01/2017	Spot Bond	0.24000	129.72042	0.24000	129.65795				732,000,000,000.00	3,050,000,000	25,894,956,100.00	
R212	On 31/01/2022	Spot Bond	1.56000	132.01939	1.56000	131.94169				1,052,376,000,000.00	674,600,000	57,134,392,500.00	
R213	On 28/02/2031	Spot Bond	8.78500	86.58726	8.75000	86.79801				1,276,621,798,749,500.00	45,318,360,700	29,031,144,500.00	
R214	On 28/02/2041	Spot Bond	9.04000	76.54733	9.04000	76.49127				561,121,807,456,000.00	62,070,996,400	32,430,026,100.00	
R225C	On 15/03/2014	Spot Bond	4.75500	98.99408	4.75500	98.95580					0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	4.86500	96.61937	4.86500	96.58088					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.10500	92.95131	6.10500	92.90499					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R228C	On 15/09/2015	Spot Bond		5.94500	90.43866		5.94500	90.39477			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.86500	87.97931		5.86500	87.93717			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.87500	85.45027		5.87500	85.40928			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		4.94000	97.58954		4.94000	97.58954			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		4.95000	97.66879		4.95000	97.63000			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		4.90000	95.35042		4.90000	95.31239			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.01500	91.58360		6.01500	91.53888			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.88500	89.13256		5.88500	89.08996			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.86500	86.62659		5.86500	86.58533			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.92500	84.01242		5.92500	83.97200			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.80500	79.20667		6.80500	79.16300			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.85500	76.45296		6.85500	76.41050			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.09000	73.17059		7.09000	73.12859			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.07000	70.73356		7.07000	70.69307			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.05000	68.39091		7.05000	68.35186			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.04000	66.10041		7.04000	66.06273			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.34000	62.66510		7.34000	62.62788			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.32000	60.52820		7.32000	60.49235			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.46500	57.78325		7.46500	57.74836			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.43500	55.83287		7.43500	55.79929			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.40500	53.96394		7.40500	53.93161			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.37500	52.17269		7.37500	52.14155			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.33500	50.50168		7.33500	50.47170			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.29500	48.90309		7.29500	48.87422			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.08500	43.56533		8.08500	43.53688			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R346C	On 21/12/2024	Spot Bond		8.04500	42.04984		8.04500	42.02251			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.00500	40.60270		8.00500	40.57645			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.96500	39.22049		7.96500	39.19525			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.92500	37.89994		7.92500	37.87567			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.88500	36.63798		7.88500	36.61463			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.84500	35.43170		7.84500	35.40924			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.80500	34.27837		7.80500	34.25675			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.19025			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.69710			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.62671			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.70302			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.53625			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	14.01714		100.00000	13.91551			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	4.10928		100.00000	4.07949			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.27148			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.32724			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.52458			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.24459			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.53223			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.01584			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.22893			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.62063			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.38933			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.91644			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.27795			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.29001			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.13621			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.16524			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.64033			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.47296			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.38350			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	101.47898			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.79489			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.65774			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.47689			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.47689			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.91957			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	99.90956			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.37291			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.29606			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.31113		12.35000	107.20636			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.33073			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.11581		100.00000	13.02072			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.28821			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.72690			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.65142			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.42788			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.53953			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	85.88235		100.00000	85.28037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.65004			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.54093		100.00000	1.52951			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		10.45473		100.00000	10.37893			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		15.41175		100.00000	15.30001			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.57284		100.00000	12.52668			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		28.88121		100.00000	28.23575			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.44210			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	102.26656			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.84500		107.77669		8.84500	107.69983			3,538,000,000,000.00	400,000,000	1,080,000,000.00
RW23	On 10/12/2023	Spot Bond	9.03500		97.86481		9.03500	103.43567			0.00	0	20,000,000.00
RW28	On 10/12/2028	Spot Bond	9.90000		89.94609		9.90000	103.04920			3,960,000,000,000.00	400,000,000	200,000,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	98.06198			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.34500		109.92661		7.34500	109.86091			3,672,500,000,000.00	500,000,000	3,850,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.58771			0.00	160,000,000	50,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.88000		103.21730		8.88000	103.14342			0.00	0	1,650,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	101.21289			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.14034			0.00	500,000,000	3,650,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.10505			0.00	0	200,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.25126			0.00	200,000,000	60,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.22661			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.29500		103.93840		7.29500	103.87671			0.00	0	7,660,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.68500		100.77612		8.68500	100.70554			347,400,000,000.00	40,000,000	450,000,000.00
SBK111	On 09/04/2014	Spot Bond	1.84000		132.56643		1.84000	132.48465			375,728,000,000.00	204,200,000	112,100,000.00
SBN27	On 15/09/2015	Spot Bond	7.50500		113.29466		7.50500	113.22551			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.36500		113.53101		7.36500	113.46298			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN31	On 15/09/2015	Spot Bond		7.29500	113.64944		7.29500	113.58198			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.23000	102.38988		8.23000	102.32147			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.44000	113.40431		7.44000	113.33568			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.40500	113.46341		7.40500	113.39506			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.12601			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.27855			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.02174			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.81724			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.88000	105.58426		7.88000	105.51665			0.00	0	20,000,000.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.80383			0.00	0	5,000,000,000.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.48095			0.00	0	100,000,000.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.01699			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.01774			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.19500	105.35798		9.19500	105.27995			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.79500	102.95150		9.79500	102.86995			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.79105			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.90794			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.82365			0.00	160,000,000	40,000,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.54067			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.57500	102.05049		8.57500	101.97950			0.00	0	260,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	7.24184		100.00000	7.05603			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		8.84500	95.91051		8.84500	95.84175			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.24500	97.40090		9.24500	97.32797			0.00	0	60,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.22500	114.90619		7.22500	114.83972			768,740,000,000.00	106,400,000	163,200,000.00
SBSI11	On 07/12/2023	Spot Bond		2.23000	129.32312		2.23000	263.60257			0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBSI12	On 31/01/2017	Spot Bond		0.94000	105.75960		0.94000	126.98810			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	105.70000			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	8.84935		100.00000	8.78377			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	155.72776		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.51000	111.37470		1.51000	124.86255			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.50493		6.50000	101.45142			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.11789			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.89266			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.21595			0.00	620,000,000	530,000,000.00
SHS05	On 29/06/2017	Spot Bond		8.86000	99.62786		8.86000	99.55709			0.00	0	40,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.25035			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.38978			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.01837			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.01548			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.89224			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	11.76884		100.00000	11.50581			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.22560			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.34500	108.90323		7.34500	108.83921			734,500,000,000.00	100,000,000	890,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.68500	102.01871		8.68500	103.13434			2,605,500,000,000.00	300,000,000	150,000,000.00
SNT01	On 15/09/2017	Spot Bond		8.23000	102.38988		8.23000	102.32147			2,469,000,000,000.00	300,000,000	2,010,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.67578			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.59761			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.73993			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.60215			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.02593			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.93000		103.76573		7.93000	103.69960			0.00	0	10,000,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.45611			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.41982			0.00	500,000,000	500,000,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.25847			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.22500		96.09740		9.22500	96.02600		1,845,000,000,000.00		200,000,000	2,620,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.43435			0.00	240,000,000	60,000,000.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.94285			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.15702			0.00	120,000,000	30,000,000.00
SSN004	On 31/03/2021	Spot Bond	9.15300		89.07053		9.15300	89.00486			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.21500		88.77338		9.21500	88.70749			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.14000		102.59678		6.14000	102.54565			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.64000		96.79817		8.64000	96.73144			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.11639			0.00	240,000,000	60,000,000.00
SSN009	On 15/09/2017	Spot Bond	8.01000		103.08580		8.01000	103.01873			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.94500		114.24419		6.94500	114.17957			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.58000		102.64192		2.58000	102.96423			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.03500		101.27406		8.03500	99.92304			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.61814			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.70595			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.52881			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN017	On 21/12/2026	Spot Bond		9.56500	107.03847		9.56500	106.95608			0.00	0	7,500,000,000.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.38121			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.39270			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.11004			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.98000	78.32616		9.98000	77.94627			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.39474			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.59222			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.48982			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.49032			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.38833			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.28288			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.23644			0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.17862			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.19168			0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.17935			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.17743			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.09070			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.07315			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.98337			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.92159			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.86438			0.00	0	0.00
SY1043	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.68019			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.75795			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.50500	112.80743		6.50500	112.74792			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		8.74500	104.00187		8.74500	103.92853			4,372,500,000,000.00	500,000,000	250,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
T018	On 15/07/2014	Spot Bond	100.00000		72.52405	100.00000	72.04618				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		62.93647	100.00000	62.48019				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		20.20272	100.00000	20.05625				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	5.83000		102.66396	5.83000	102.61543				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.10110				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.82029				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.54784				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.38354				0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.14547				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.93616				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.29500		106.84086	7.29500	106.77848				0.00	0	20,000,000.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.58444				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.18034				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.21669				0.00	0	10,000,000.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.43895	7.83000	103.37421				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.16034				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.20579				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.10183				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.16034				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.20579				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		77.84705	7.16000	103.08616				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.29483				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.28756				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.46182				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.43824				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	102.14919			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.06798			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.15852			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.21669			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	100.19439		8.73000	103.70747			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.85909			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.89844			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.55500	97.91413		8.55500	101.37151			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.29846			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.95268			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.45819			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.08139			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.02285			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.51359			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.21992			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.84847		101.06155	6.79835			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.15307			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	105.34266			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.31662			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.38924			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	102.15640			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.16692			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.19251			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.21078			0.00	0	30,000,000.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.19251			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.21078			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.21992			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.18154			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.21078			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.31127			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.31127			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.31127			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.45737			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.49388			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.44824			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.17754			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	102.22305			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.20484			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.90201			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		7.86500	106.93470		7.86500	106.86674			0.00	0	1,980,000,000.00
TL20	On 22/02/2020	Spot Bond		7.55500	97.59695		7.55500	97.51308			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.76000	105.99508		7.76000	105.92822			0.00	0	04,332,543,000.00
TN20	On 17/09/2020	Spot Bond		8.69500	111.94524		8.69500	111.86631			965,145,000.00	111,000	24,501,228,800.00
TN23	On 06/11/2023	Spot Bond		8.98500	113.20548		8.98500	113.12305			0.00	0	8,360,000,000.00
TN25	On 19/08/2025	Spot Bond		9.29500	104.77351		9.29500	104.69594			0.00	0	14,810,000,000.00
TN27	On 14/11/2027	Spot Bond		9.29500	97.99335		9.29500	97.91959			1,031,745,000.00	111,000	7,344,228,800.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.95933			0.00	0	10,000,000.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.56995			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.84683			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.70654			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.72672			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.72875			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.82807			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.03389			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.30693			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.36030			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.39229			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.89298		10.00000	99.81278			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.89564		9.75000	99.81744			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.89725		100.00000	9.82088			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.35048			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.32471			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.21791			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.96280			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.71685			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.95575			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.76293			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.72487			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.50204			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	95.53542			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.09160			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	94.81691			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	94.65871			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	97.41858			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.10589			0.00	10,000,000,000	10,000,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC02U	On 17/04/2014	Spot Bond	100.00000		78.21629	100.00000	75.42286				0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond	0.00000		100.00000	0.00000	101.04691				0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond	0.00000		100.00000	0.00000	101.01742				0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.89946				0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.63416				0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.59430				0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.53576				0.00	0	0.00
TWC036	On 28/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.17753				0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond	0.00000		100.00000	0.00000	101.17243				0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.59430				0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond	0.00000		100.00000	0.00000	101.02120				0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.59649				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.94500		112.55409	8.94500	112.47249				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.46565				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.29640				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.74394				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.17000		106.05290	9.17000	105.97413				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.91058				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000	0.00000	99.95222				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.81745				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.84732				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.84864				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	99.89908				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	99.89593				0.00	0	200,000,000.00
WS04	On 30/05/2016	Spot Bond	6.40500		114.41307	6.40500	114.35331				0.00	0	9,670,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WS05	On 01/08/2018	Spot Bond	0.72000	243.05477	0.72000	242.92822				682,560,000,000.00	948,000,000	3,474,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.34500	104.26300	6.34500	104.20904				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.33500	105.66673	7.33500	105.60367				0.00	0	8,200,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.64000	106.65407	7.64000	106.58782				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.00500	105.62919	8.00500	105.56050				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.08500	105.74085	8.08500	105.67142				0.00	0	1,700,000,000.00
Z014	On 30/06/2015	Spot Bond	5.99500	91.46209	5.99500	91.41806				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.92000	98.74879	4.92000	98.70937				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.93000	97.54265	4.93000	97.50393				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.92500	89.96852	5.92500	89.92524				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.91000	95.61035	4.91000	95.57193				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.99500	91.44741	5.99500	91.40338				0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.03000	67.18232	7.03000	67.14386				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	28.44607	100.00000	28.28447				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	15.05686	100.00000	14.97133				0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>11,596,910,034,952,500.00</b>	<b>3,598,176,900</b>	<b>'27 138 327 700.00</b>
<b>Grand Total:</b>										<b>11,596,911,490,454,500.00</b>	<b>3,598,317,856</b>	<b>'27 140 445 936.00</b>